

QUARTERLY STATEMENT

OF THE

JACKSON NATIONAL LIFE INSURANCE COMPANY

TO THE

Insurance Department

OF THE

STATE OF

Michigan

FOR THE QUARTER ENDED
MARCH 31, 2020

LIFE AND ACCIDENT AND HEALTH

FRATERNAL BENEFIT SOCIETIES

2020



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2020

OF THE CONDITION AND AFFAIRS OF THE

Jackson National Life Insurance Company

NAIC Group Code 0918 (Current) 0918 (Prior) NAIC Company Code 65056 Employer's ID Number 38-1659835

Organized under the Laws of Michigan, State of Domicile or Port of Entry MI

Country of Domicile United States of America

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

Incorporated/Organized 06/19/1961 Commenced Business 08/30/1961

Statutory Home Office 1 Corporate Way, Lansing, MI, US 48951 (Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 1 Corporate Way, Lansing, MI, US 48951 (Street and Number) (City or Town, State, Country and Zip Code) 517-381-5500 (Area Code) (Telephone Number)

Mail Address 1 Corporate Way, Lansing, MI, US 48951 (Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1 Corporate Way, Lansing, MI, US 48951 (Street and Number) (City or Town, State, Country and Zip Code) 517-381-5500 (Area Code) (Telephone Number)

Internet Website Address www.jackson.com

Statutory Statement Contact Michael Alan Costello (Name) 517-381-5500 (Area Code) (Telephone Number) statjnlc@jackson.com (E-mail Address) 517-706-5522 (FAX Number)

OFFICERS

President Michael Irving Falcon Treasurer Michael Alan Costello Secretary Andrew John Bowden Chief Actuary Marcia Lynn Wadsten

OTHER

Table listing other officers: Axel Philippe Alain Andre #, Chief Financial Officer; Aimee Rochelle DeCamillo, Chief Commercial Officer; Bradley Olan Harris #, Chief Risk Officer; Laura Louene Prieskorn, Chief Operating Officer; Kenneth Harold Stewart #, EVP; Savvas (Steve) Panagiotis Binioris, SVP; Devkumar Dilip Ganguly, SVP; Guillermo Esteban Guerra #, SVP; Thomas Paul Hyatte, SVP; Dana Scamarcia Rapiet, SVP; Stacey Lynn Schabel #, SVP; Richard Charles White, SVP; Marina Costa Ashiotou, VP; Dennis Allen Blue, VP; Barrett Mark Bonemer, VP; Pamela Lynn Bottles, VP; William Thomas Devanney Jr., VP; Lisa Ilene Fox, VP; Heather Anne Gahir, VP; Joseph Kent Garrett, VP; Scott Jay Golde, VP; Robert William Hajdu, VP; Laura Louise Hanson, VP; Courtney Ann Hoffmann, VP; Thomas Andrew Janda, VP; Scott Francis Klus, VP; Toni Lee Klus, VP; Matthew Fox Laker, VP; Diahn Marie McHenry, VP; Ryan Tait Mellott, VP; Dean Michael Miller, VP; Jacky Morin, VP; James Aaron Schultz, VP; Muhammad Sajid Shami, VP; Dr. Bhatt Lakshmi Narayana Vadlamani, VP; Brian Michael Walta, VP; Weston Bartley Wetherell, VP

DIRECTORS OR TRUSTEES

Table listing directors or trustees: Axel Philippe Alain Andre #; Michael Irving Falcon; Morten Nicolai Friis; Bradley Olan Harris; Dennis James Manning (Chairman); Edward Ronald Morrissey; Kenneth Harold Stewart

State of Michigan County of Ingham SS:

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

Signatures of Michael I. Falcon (President), Andrew J. Bowden (Secretary), and Michael A. Costello (Treasurer)

Subscribed and sworn to before me this day of

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

Rhonda Phillips-Langham Notary Public 10-Nov-24

STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE 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	54,959,671,331	0	54,959,671,331	51,622,738,742
2. Stocks:				
2.1 Preferred stocks	0	0	0	0
2.2 Common stocks	852,031,849	6,025,753	846,006,096	884,796,589
3. Mortgage loans on real estate:				
3.1 First liens	9,926,650,437	0	9,926,650,437	9,912,447,248
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$0 encumbrances)	247,332,429	0	247,332,429	248,959,944
4.2 Properties held for the production of income (less \$0 encumbrances)	7,172,124	0	7,172,124	7,172,124
4.3 Properties held for sale (less \$0 encumbrances)	2,826,669	0	2,826,669	2,826,669
5. Cash (\$3,305,579,377), cash equivalents (\$7,559,189,037) and short-term investments (\$0)	10,864,768,414	0	10,864,768,414	1,160,849,203
6. Contract loans (including \$0 premium notes)	4,539,693,617	1,735,227	4,537,958,390	4,578,652,838
7. Derivatives	5,776,308,321	0	5,776,308,321	1,446,740,408
8. Other invested assets	1,554,717,932	65,274,677	1,489,443,255	1,441,693,986
9. Receivables for securities	502,418,824	0	502,418,824	64,886,145
10. Securities lending reinvested collateral assets	26,650,492	0	26,650,492	48,063,148
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	89,260,242,439	73,035,657	89,187,206,782	71,419,827,044
13. Title plants less \$0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	747,258,141	0	747,258,141	704,567,228
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	305,420,487	0	305,420,487	279,390,437
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$0 earned but unbilled premiums)	51,894,767	0	51,894,767	56,609,528
15.3 Accrued retrospective premiums (\$0) and contracts subject to redetermination (\$0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	63,598,405	0	63,598,405	36,107,814
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	(186,951,818)	0	(186,951,818)	(190,059,048)
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	1,756,440,634	0	1,756,440,634	347,315,477
18.2 Net deferred tax asset	66,413,996	0	66,413,996	619,913,799
19. Guaranty funds receivable or on deposit	2,067,829	0	2,067,829	1,982,904
20. Electronic data processing equipment and software	5,898,337	0	5,898,337	7,268,534
21. Furniture and equipment, including health care delivery assets (\$0)	31,463,729	31,463,729	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	43,882,245	0	43,882,245	60,622,597
24. Health care (\$0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	155,375,516	36,649,626	118,725,890	131,007,878
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	92,303,004,707	141,149,012	92,161,855,695	73,474,554,192
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	146,117,106,803	0	146,117,106,803	181,581,358,253
28. Total (Lines 26 and 27)	238,420,111,510	141,149,012	238,278,962,498	255,055,912,445
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. Agents' balances (net)	3,257,507	3,257,507	0	0
2502. Capitalized software and associated costs	19,997,231	19,997,231	0	0
2503. Goodwill and value of business acquired	118,725,890	0	118,725,890	131,007,878
2598. Summary of remaining write-ins for Line 25 from overflow page	13,394,888	13,394,888	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	155,375,516	36,649,626	118,725,890	131,007,878

STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 64,917,000,339 less \$ 0 included in Line 6.3 (including \$ 0 Modco Reserve)	64,637,140,072	52,691,932,555
2. Aggregate reserve for accident and health contracts (including \$ 0 Modco Reserve)	0	0
3. Liability for deposit-type contracts (including \$ 0 Modco Reserve)	13,741,796,136	13,092,200,315
4. Contract claims:		
4.1 Life	825,554,108	809,047,789
4.2 Accident and health	0	0
5. Policyholders' dividends/refunds to members \$ 209,325 and coupons \$ 0 due and unpaid	209,325	229,030
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 \$ 0 Modco)	9,017,188	9,047,483
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ 0 Modco)	177,831	179,548
6.3 Coupons and similar benefits (including \$ 0 Modco)	49,306	49,340
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ 0 discount; including \$ 0 accident and health premiums	3,030,879	2,500,537
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	529,327	448,095
9.2 Provision for experience rating refunds, including the liability of \$ 0 accident and health experience rating refunds of which \$ 0 is for medical loss ratio rebate per the Public Health Service Act	0	0
9.3 Other amounts payable on reinsurance, including \$ (46,238,118) assumed and \$ 222,712 ceded	(46,015,406)	(23,117,357)
9.4 Interest Maintenance Reserve	345,439,268	442,449,568
10. Commissions to agents due or accrued-life and annuity contracts \$ 94,406,792, accident and health \$ 0 and deposit-type contract funds \$ 0	94,406,792	117,677,812
11. Commissions and expense allowances payable on reinsurance assumed	86,365	88,379
12. General expenses due or accrued	154,906,287	220,282,864
13. Transfers to Separate Accounts due or accrued (net) (including \$ (5,201,565,585) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(5,212,253,430)	(5,332,639,488)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	(4,122,748)	(4,396,758)
15.1 Current federal and foreign income taxes, including \$ 0 on realized capital gains (losses)	0	0
15.2 Net deferred tax liability	0	0
16. Unearned investment income	7,419,769	7,898,188
17. Amounts withheld or retained by reporting entity as agent or trustee	3,804,984	6,026,304
18. Amounts held for agents' account, including \$ 6,253,854 agents' credit balances	6,253,854	6,316,081
19. Remittances and items not allocated	32,113,058	20,967,517
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	0	0
22. Borrowed money \$ 73,092,108 and interest thereon \$ 49,044	73,141,152	377,548,328
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	754,985,514	448,441,678
24.02 Reinsurance in unauthorized and certified (\$ 0) companies	31,888,430	64,948,976
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ 0) reinsurers	3,763,882,070	3,753,821,449
24.04 Payable to parent, subsidiaries and affiliates	201,051,355	255,332,143
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	294,576,951	293,690,292
24.08 Derivatives	(23,821,111)	(15,364,417)
24.09 Payable for securities	709,283,244	196,296,169
24.10 Payable for securities lending	26,650,492	48,063,148
24.11 Capital notes \$ 0 and interest thereon \$ 0	0	0
25. Aggregate write-ins for liabilities	4,106,362,772	1,225,010,887
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	84,537,543,834	68,714,976,454
27. From Separate Accounts Statement	146,117,106,803	181,581,358,253
28. Total liabilities (Lines 26 and 27)	230,654,650,637	250,296,334,707
29. Common capital stock	13,800,000	13,800,000
30. Preferred capital stock	0	0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes	249,655,955	249,611,466
33. Gross paid in and contributed surplus	3,506,054,966	3,506,054,966
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	3,854,800,940	990,111,306
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 29 \$ 0)	0	0
36.2 0 shares preferred (value included in Line 30 \$ 0)	0	0
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ 0 in Separate Accounts Statement)	7,610,511,861	4,745,777,738
38. Totals of Lines 29, 30 and 37	7,624,311,861	4,759,577,738
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	238,278,962,498	255,055,912,445
DETAILS OF WRITE-INS		
2501. Deferred compensation	316,604,259	351,807,270
2502. Deferred rent	11,619,933	11,567,876
2503. Founders Plan liability	120,671	96,679
2598. Summary of remaining write-ins for Line 25 from overflow page	3,778,017,909	861,539,062
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	4,106,362,772	1,225,010,887
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE 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	5,177,926,171	4,419,154,721	20,569,180,872
2. Considerations for supplementary contracts with life contingencies	2,361,763	2,587,170	7,217,341
3. Net investment income	973,903,809	870,721,297	3,648,162,584
4. Amortization of Interest Maintenance Reserve (IMR)	17,698,907	24,189,187	98,245,065
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	(12,726,115)	493,922	33,079,871
7. Reserve adjustments on reinsurance ceded	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,056,492,129	1,010,179,046	4,179,600,794
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	226,077,914	210,967,150	885,205,291
9. Totals (Lines 1 to 8.3)	7,441,734,578	6,538,292,493	29,420,691,818
10. Death benefits	262,151,118	256,721,815	1,010,714,835
11. Matured endowments (excluding guaranteed annual pure endowments)	754,347	1,475,008	5,149,399
12. Annuity benefits	907,045,511	866,542,880	3,300,435,068
13. Disability benefits and benefits under accident and health contracts	2,824,263	2,945,724	11,736,434
14. Coupons, guaranteed annual pure endowments and similar benefits	19,825	21,162	82,407
15. Surrender benefits and withdrawals for life contracts	4,888,263,373	4,206,611,919	18,744,955,458
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	89,151,240	88,630,062	369,867,358
18. Payments on supplementary contracts with life contingencies	2,231,397	2,687,511	9,440,699
19. Increase in aggregate reserves for life and accident and health contracts	11,945,207,517	(2,406,657,393)	(629,449,440)
20. Totals (Lines 10 to 19)	18,097,648,591	3,018,978,688	22,822,932,218
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	448,313,426	391,252,981	1,775,305,677
22. Commissions and expense allowances on reinsurance assumed	50,231,560	21,996,676	146,915,190
23. General insurance expenses and fraternal expenses	161,708,771	175,430,330	682,307,529
24. Insurance taxes, licenses and fees, excluding federal income taxes	17,512,174	18,795,881	58,515,407
25. Increase in loading on deferred and uncollected premiums	(922,910)	(792,554)	(3,468,801)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(1,814,099,235)	(396,833,638)	(2,391,064,547)
27. Aggregate write-ins for deductions	93,950,538	93,480,664	425,532,017
28. Totals (Lines 20 to 27)	17,054,342,915	3,322,309,028	23,516,974,690
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(9,612,608,337)	3,215,983,465	5,903,717,128
30. Dividends to policyholders and refunds to members	2,473,683	2,514,550	9,422,606
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(9,615,082,020)	3,213,468,915	5,894,294,522
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(3,058,388,537)	554,299,832	1,579,682,572
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)	(6,556,693,483)	2,659,169,083	4,314,611,950
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 1,662,377,515 (excluding taxes of \$ (13,177,129) transferred to the IMR)	6,188,163,766	(1,812,972,970)	(5,372,238,088)
35. Net income (Line 33 plus Line 34)	(368,529,717)	846,196,113	(1,057,626,138)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	4,759,577,738	4,788,440,264	4,788,440,264
37. Net income (Line 35)	(368,529,717)	846,196,113	(1,057,626,138)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 856,035,216	3,239,890,973	(604,686,918)	119,356,066
39. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40. Change in net deferred income tax	(581,693,879)	(107,804,962)	457,434,864
41. Change in nonadmitted assets	852,366,634	(37,698,516)	(350,692,003)
42. Change in liability for reinsurance in unauthorized and certified companies	33,060,546	0	(64,898,726)
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	438,371,407
44. Change in asset valuation reserve	(306,543,836)	279,973,755	269,445,741
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47. Other changes in surplus in Separate Accounts Statement	0	0	0
48. Change in surplus notes	44,489	9,560	53,295
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	0	0	120,000,000
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	(3,861,087)	(1,289,991)	(24,118,543)
52. Dividends to stockholders	0	0	(525,000,000)
53. Aggregate write-ins for gains and losses in surplus	0	(156,398,126)	588,811,512
54. Net change in capital and surplus for the year (Lines 37 through 53)	2,864,734,123	218,300,915	(28,862,525)
55. Capital and surplus, as of statement date (Lines 36 + 54)	7,624,311,861	5,006,741,179	4,759,577,738
DETAILS OF WRITE-INS			
08.301. General account policy fees	86,697,052	80,552,479	338,400,587
08.302. Marketing fees	136,790,123	128,639,461	543,429,724
08.303. Miscellaneous income	63,547	881,757	2,862,700
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	2,527,192	893,453	512,280
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	226,077,914	210,967,150	885,205,291
2701. Additional contract benefits to Founders Plan policyholders	24,124	23,982	96,042
2702. Amortization of goodwill and value of business acquired	12,281,989	9,416,966	105,481,086
2703. Interest on funds withheld treaties	85,505,512	85,329,707	344,073,432
2798. Summary of remaining write-ins for Line 27 from overflow page	(3,861,087)	(1,289,991)	(24,118,543)
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	93,950,538	93,480,664	425,532,017
5301. Interest rate swaps adjustment per permitted practice	0	(156,398,126)	164,710,140
5302. Change in CARVM allowance on account of change in valuation basis	0	0	424,101,372
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)	0	(156,398,126)	588,811,512

STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE 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	5,158,075,713	4,046,063,343	20,208,575,620
2. Net investment income	780,883,827	418,011,786	2,614,584,390
3. Miscellaneous income	1,286,401,024	1,211,005,202	5,079,440,472
4. Total (Lines 1 to 3)	7,225,360,564	5,675,080,331	27,902,600,482
5. Benefit and loss related payments	6,027,144,123	5,297,126,626	22,862,640,867
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,934,485,293)	(328,108,341)	(2,605,619,731)
7. Commissions, expenses paid and aggregate write-ins for deductions	764,125,572	664,783,924	2,667,951,798
8. Dividends paid to policyholders	2,525,400	2,504,042	9,586,625
9. Federal and foreign income taxes paid (recovered) net of \$0 tax on capital gains (losses)	(43,913)	0	376,247,276
10. Total (Lines 5 through 9)	4,859,265,889	5,636,306,251	23,310,806,835
11. Net cash from operations (Line 4 minus Line 10)	2,366,094,675	38,774,080	4,591,793,647
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	2,456,343,536	2,449,692,045	9,797,989,355
12.2 Stocks	2,975,971	2,430,376	469,598,100
12.3 Mortgage loans	540,173,463	246,296,458	1,242,741,594
12.4 Real estate	0	0	0
12.5 Other invested assets	36,050,104	100,787,912	246,940,252
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	9,030,573,476	(2,898,991,123)	(5,457,725,010)
12.8 Total investment proceeds (Lines 12.1 to 12.7)	12,066,116,550	(99,784,332)	6,299,544,291
13. Cost of investments acquired (long-term only):			
13.1 Bonds	5,913,397,772	1,991,340,212	9,889,710,024
13.2 Stocks	659,283	992,940	137,133,562
13.3 Mortgage loans	555,520,000	261,344,500	1,750,063,184
13.4 Real estate	350,449	224,860	952,828
13.5 Other invested assets	101,575,408	85,526,541	293,642,577
13.6 Miscellaneous applications	1,256,985,525	450,234,761	2,462,588,470
13.7 Total investments acquired (Lines 13.1 to 13.6)	7,828,488,437	2,789,663,814	14,534,090,645
14. Net increase (or decrease) in contract loans and premium notes	(40,694,447)	(65,097,270)	17,657,059
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	4,278,322,560	(2,824,350,876)	(8,252,203,413)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	83,376,366
16.3 Borrowed funds	(304,250,000)	(2,500,000)	294,960,527
16.4 Net deposits on deposit-type contracts and other insurance liabilities	649,595,821	948,391,484	1,345,319,839
16.5 Dividends to stockholders	0	0	525,000,000
16.6 Other cash provided (applied)	2,714,156,155	150,927,348	801,284,265
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	3,059,501,976	1,096,818,832	1,999,940,997
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)	9,703,919,212	(1,688,757,964)	(1,660,468,769)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	1,160,849,203	2,821,317,972	2,821,317,972
19.2 End of period (Line 18 plus Line 19.1)	10,864,768,414	1,132,560,008	1,160,849,203
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001. Assets transferred on reinsurance transaction	0	428,792,376	428,792,376
20.0002. Transfer of debt securities for debt securities and / or equity securities	32,333,222	215,557,458	730,432,476
20.0003. Non-cash financial assets acquired from parent as a capital contribution	0	0	36,623,634

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	43,708	58,912	231,971
2. Ordinary life insurance	41,791,848	172,457,274	781,685,146
3. Ordinary individual annuities	4,571,605,195	3,172,021,549	17,317,005,341
4. Credit life (group and individual)	0	0	0
5. Group life insurance	5,519,806	3,527,210	18,833,540
6. Group annuities	155,006,200	437,590,969	1,264,633,767
7. A & H - group	36,793	39,429	146,632
8. A & H - credit (group and individual)	0	0	0
9. A & H - other	9,503,895	10,469,723	39,968,647
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	4,783,507,445	3,796,165,066	19,422,505,044
12. Fraternal (Fraternal Benefit Societies Only)	0	0	0
13. Subtotal (Lines 11 through 12)	4,783,507,445	3,796,165,066	19,422,505,044
14. Deposit-type contracts	1,287,699,215	1,178,631,422	2,534,151,039
15. Total (Lines 13 and 14)	6,071,206,660	4,974,796,488	21,956,656,083
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

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Jackson National Life Insurance Company (the “Company”) are presented on the basis of accounting practices prescribed or permitted by the Michigan Department of Insurance and Financial Services.

The Department of Insurance and Financial Services recognizes statutory accounting practices prescribed or permitted by the state of Michigan for determining and reporting the financial condition and results of operations of an insurance company, and for determining its solvency under Michigan Insurance Law. The Department of Insurance and Financial Services has adopted the National Association of Insurance Commissioners’ (“NAIC”) *Accounting Practices and Procedures Manual* (“NAIC SAP”) to the extent that the accounting practices, procedures, and reporting standards are not modified by the Michigan Insurance Code. The state of Michigan has adopted certain prescribed accounting practices that differ from those defined in NAIC SAP. Specifically, the value of the book of business arising from the acquisition of a subsidiary or through reinsurance may be recognized as an admitted asset if certain criteria are met. In NAIC SAP, goodwill may be admitted in amounts not to exceed 10% of an insurer’s capital and surplus, as adjusted, and is eliminated in the event of a merger. The commissioner of insurance has the right to permit other specific practices that deviate from prescribed practices.

The Valuation of Life Insurance Policies Model Regulation (“Model 830”, also known as Regulation XXX), was effective for NAIC SAP in 2000. The state of Michigan did not permit Model 830 for reserve calculations until January 1, 2002. Thus, reserves for life business issued in calendar years 2000-2001 are not valued according to Model 830 and NAIC SAP, but rather, are valued under the prior method of the Standard Valuation Law, referred to as the ‘unitary’ method.

Actuarial Guideline XXXV (“Actuarial Guideline 35” or the “Guideline”) was adopted by the NAIC in December 1998. The purpose of Actuarial Guideline 35 is to interpret the standards for the valuation of statutory reserves for fixed index annuities. NAIC SAP requires application of Actuarial Guideline 35 for all fixed index annuities issued after December 31, 2000. Michigan law prescribes the valuation of fixed index annuities without consideration of the Guideline. As a result, the Guideline is not reflected in the Company’s accounts as of March 31, 2020 and December 31, 2019.

As a result of an acquisition accounted for as a statutory purchase in accordance with Statement of Statutory Accounting Principles (“SSAP”) No. 68 and an indemnity reinsurance agreement, the Company has goodwill attributed to the value of the book of business acquired (“VOBA”). The VOBA value is fully recoverable by the present value of the future cash flows of the businesses acquired and assumed. Under Michigan law, the entire balance is recognized as an admitted asset. Under statutory goodwill accounting in accordance with paragraph 13 of SSAP No. 68, the entire VOBA of \$118,725,890 at March 31, 2020, would be a reduction from the Michigan basis capital and surplus, as shown in the table below.

NOTES TO FINANCIAL STATEMENTS

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed or permitted by the state of Michigan is shown below:

	<u>SSAP #</u>	<u>F/S</u> <u>Page</u>	<u>F/S</u> <u>Line #</u>	<u>3/31/2020</u>	<u>12/31/2019</u>
<u>Net Income</u>					
Jackson National Life Insurance Company, Michigan basis				\$ (368,529,717)	\$ (263,497,629)
Michigan Prescribed Practices that increase/(decrease) NAIC SAP:					
Valuation of Life Insurance Policies Model Regulation (XXX)					
Decrease in aggregate reserves for life and accident and health policies and contracts	51	4	19	(353,309)	(1,707,661)
Actuarial Guideline XXXV					
(Decrease)/increase in aggregate reserves for life and accident and health policies and contracts	51	4	19	(51,194,141)	97,290,647
Amortization of value of business acquired	68	4	2702	(12,281,989)	(105,481,086)
Prescribed practices adjustment				(63,829,439)	(9,898,100)
Tax effect of prescribed practice differences	51, 68	4	32	10,827,285	(20,166,330)
NAIC SAP				\$ (315,527,563)	\$ (233,433,199)
<u>Capital and Surplus</u>					
Jackson National Life Insurance Company, Michigan basis				\$ 7,624,311,861	\$ 4,759,577,738
Michigan Prescribed Practices that increase/(decrease) NAIC SAP:					
Valuation of Life Insurance Policies Model Regulation (XXX):					
Reserve, Michigan basis	51	3	1	(8,564,331)	(8,673,613)
Reserve, NAIC SAP	51	3	1	(21,442,359)	(21,904,950)
Model Regulation (XXX) adjustment				12,878,028	13,231,337
Actuarial Guideline XXXV:					
Reserve, Michigan basis	51	3	1	(9,135,583,848)	(8,752,871,985)
Reserve, NAIC SAP	51	3	1	(9,184,120,641)	(8,852,602,919)
Actuarial Guideline XXXV adjustment				48,536,793	99,730,934
Value of business acquired	68	2	2503	118,725,890	131,007,878
Tax effect of prescribed practice differences				12,598,157	9,721,195
Net impact of prescribed practices				192,738,868	253,691,344
NAIC SAP				\$ 7,431,572,993	\$ 4,505,886,394

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 1, item B.

C. Accounting Policy

- (2) Bonds not backed by other loans are stated at amortized cost except those with an NAIC rating of “6,” which are stated at the lower of amortized cost or fair value. Acquisition premiums and discounts are amortized into investment income through call or maturity dates using the interest method. The Company did not have SVO-Identified investments reported at a different measurement method from prior periods.
- (6) Loan-backed and structured securities, hereafter collectively referred to as “loan-backed securities”, are stated at amortized cost except those with an NAIC carry rating of “6,” which are carried at the lower of amortized cost or fair value. The retrospective adjustment method is used to value loan-backed securities where the collection of all contractual cash flows is probable. For loan-backed securities where the collection of all contractual cash flows is not probable, the Company:
- Recognizes the accretable yield over the life of the loan-backed security as determined at the acquisition or transaction date,
 - Continues to estimate cash flows expected to be collected at least quarterly, and
 - Recognizes an other-than-temporary impairment loss if the loan-backed security is impaired (i.e., the fair value is less than the amortized cost basis) and if the Company does not expect to recover the entire amortized cost basis when compared to the present value of cash flows expected to be collected.

Investments are reduced to estimated fair value (discounted cash flows for loan-backed securities) for declines in value that are determined to be other-than-temporary. In determining whether an other-than-temporary impairment has occurred, the Company considers a security’s forecasted cash flows as well as the severity and duration of depressed fair values.

If the Company intends to sell an impaired loan-backed security or does not have the intent and ability to retain the impaired loan-backed security for a period of time sufficient to recover the amortized cost basis, an other-than-temporary impairment has occurred. In these situations, the other-than-temporary impairment loss recognized is the difference between the amortized cost basis and fair value. For loan-backed securities, the credit portion of the recognized loss is recorded to the asset valuation reserve (“AVR”) and the non-credit portion is recorded to the interest maintenance reserve (“IMR”). If the Company does not expect to recover the entire amortized cost basis when compared to the present value of cash flows expected to be collected, it cannot assert that it has the ability to recover the loan-backed security’s amortized cost basis even though it has no intent to sell and has the intent and ability to retain the loan-backed security. Therefore, an other-than-temporary impairment has occurred and a realized loss is recognized for the non-interest related decline, which is calculated as the

NOTES TO FINANCIAL STATEMENTS

has occurred and a realized loss is recognized for the non-interest related decline, which is calculated as the difference between the loan-backed security's amortized cost basis and the present value of cash flows expected to be collected.

For situations where an other-than-temporary impairment is recognized, the previous amortized cost basis less the other-than temporary impairment recognized as a realized loss becomes the new amortized cost basis of the loan-backed security. The new amortized cost basis is not adjusted for subsequent recoveries in fair value. Therefore, the prospective adjustment method is used for periods subsequent to other-than-temporary impairment loss recognition.

D. Going Concern

There is not substantial doubt about the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 2.

3. Business Combinations and Goodwill

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 3.

4. Discontinued Operations

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 4.

5. Investments

D. Loan Backed and Structured Securities

- (1) Principal prepayment assumptions for loan-backed and structured securities are obtained from broker-dealers, independent providers of broker-dealer estimates, or internal models.
- (2) There were no loan-backed and structured securities with a recognized other-than-temporary impairment where the Company has either the intent to sell the securities or lacks the ability or intent to retain the securities as of the statement date.
- (3) The following table details loan-backed and structured securities with a recognized other-than-temporary impairment recorded in 2020 where the Company has the intent and ability to hold the securities for sufficient time to recover the amortized cost:

1	2	3	4	5	6	7
CUSIP	Book/Adj Carrying Value Amortized cost before current period OTTI	Projected Cash Flows	Recognized other-than- temporary impairment	Amortized cost after other-than- temporary impairment	Fair Value	Financial Statement Reporting Period
74959RAB2	10,823,285	5,807,259	5,016,026	5,807,259	4,585,480	Q1-2020
74959RAD8	14,075,110	7,091,803	6,983,307	7,091,803	5,874,120	Q1-2020
74959RAF3	11,253,718	6,067,443	5,186,276	6,067,443	5,031,890	Q1-2020
12669GYN5	1,973,959	1,858,915	115,044	1,858,915	1,859,690	Q1-2020
32051GWU5	2,626,420	2,594,334	32,086	2,594,334	2,571,574	Q1-2020
32055WAC0	790,757	779,868	10,889	779,868	721,991	Q1-2020
36185MEG3	5,126,260	4,898,348	227,913	4,898,348	5,104,179	Q1-2020
76111XZY2	3,126,886	3,056,574	70,312	3,056,574	3,099,064	Q1-2020
576434YS7	704,257	691,572	12,685	691,572	669,754	Q1-2020
05949A3H1	134,689	130,615	4,074	130,615	123,783	Q1-2020
000780GH3	433,261	404,511	28,750	404,511	404,285	Q1-2020
000780PR1	261,135	260,481	653	260,481	248,388	Q1-2020
617445CJ8	23,513	13,322	10,190	13,322	22,778	Q1-2020
Total			17,698,204			

- (4) The following table summarizes loan-backed and structured securities in an unrealized loss position as of March 31, 2020:

	Total	<12 Months	12+ Months
Fair Value	\$ 2,515,593,272	\$ 2,476,560,744	\$ 39,032,528
Unrealized Loss	\$ 153,026,379	\$ 148,126,444	\$ 4,899,935

The carrying value and fair value of all loan-backed and structured securities, regardless of whether the security is in an unrealized loss position, was \$6,166,569,499 and \$6,154,877,022, respectively.

- (5) The Company periodically reviews its debt securities and equities on a case-by-case basis to determine if any decline in fair value to below amortized cost is other-than-temporary. Factors considered in determining whether a decline is other-than-temporary include the length of time a security has been in an unrealized loss position, reasons for the decline in value, expectations for the amount and timing of a recovery in value, and the Company's intent and ability not to sell a security prior to a recovery in fair value.

NOTES TO FINANCIAL STATEMENTS

Securities the Company determines are underperforming or potential problem securities are subject to regular review. To facilitate this review, securities with significant declines in value or where other objective criteria evidencing credit deterioration have been met, are included on a watch list. Among the criteria for securities to be included on a watch list are: credit deterioration that has led to a significant decline in fair value of the security; a significant covenant related to the security has been breached; or an issuer has filed or indicated a possibility of filing for bankruptcy, has missed or announced it intends to miss a scheduled interest or principal payment, or has experienced a specific material adverse change that may impair its creditworthiness.

In performing these reviews, the Company considers the relevant facts and circumstances relating to each investment and exercises considerable judgment in determining whether a security is other-than-temporarily impaired. Assessment factors include judgments about an obligor's current and projected financial position, an issuer's current and projected ability to service and repay its debt obligations, the existence of, and realizable value of, any collateral supporting the obligations, and the macro-economic and micro-economic outlooks for specific industries and issuers. This assessment may also involve assumptions regarding underlying collateral such as prepayment rates, default and recovery rates, and third-party servicing capabilities.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

- (3) b. The aggregate fair value of all securities acquired from the sale, trade, or use of the accepted collateral (reinvested collateral) was \$26,650,492 and \$48,063,148 as of March 31, 2020 and December 31, 2019, respectively.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – Cash Taker

- (1) The Company routinely enters into repurchase agreements whereby the Company agrees to sell and repurchase securities. Repurchase agreements are accounted for as collateralized borrowings. Collateral securities sold under such agreements continue to be included in invested assets. Proceeds received from the sale of securities subject to repurchase agreements are included in liabilities.

(2) Type of Repo Trades Used

	First Quarter
a. Bilateral	Yes
b. Tri-Party	No

(3) Original (Flow) & Residual Maturity

	First Quarter	
a. Maximum Amount		
1. Open - No Maturity	\$	-
2. Overnight	\$	275,655,025
3. 2 Days to 1 Week	\$	220,580,882
4. >1 Week to 1 Month	\$	-
5. > 1 Month to 3 Months	\$	-
6. > 3 Months to 1 Year	\$	-
7. > 1 Year	\$	-
b. Ending Balance		
1. Open - No Maturity	\$	-
2. Overnight	\$	-
3. 2 Days to 1 Week	\$	-
4. >1 Week to 1 Month	\$	-
5. > 1 Month to 3 Months	\$	-
6. > 3 Months to 1 Year	\$	-
7. > 1 Year	\$	-

- (4) The Company had no securities sold and/or acquired that resulted in default.

(5) Securities Sold Under Repo – Secured Borrowing

	First Quarter	
a. Maximum Amount		
1. BACV		XXX
2. Nonadmitted - Subset of BACV		XXX
3. Fair Value	\$	400,648,158
b. Ending Balance		
1. BACV		XXX
2. Nonadmitted - Subset of BACV		XXX
3. Fair Value	\$	-

(6) Securities Sold Under Repo – Secured Borrowing by NAIC Designation

Ending Balance	NAIC 1
a. Bonds - BACV	\$ -
b. Bonds - FV	\$ -

NOTES TO FINANCIAL STATEMENTS

(7) Collateral Received – Secured Borrowing

		First Quarter
a. Maximum Amount		
1. Cash	\$	396,146,507
2. Securities (FV)	\$	-
b. Ending Balance		
1. Cash	\$	-
2. Securities (FV)	\$	-

(8) Cash & Non-Cash Collateral Received – Secured Borrowing by NAIC Designation

Ending Balance	NAIC 1
b. Bonds - FV	\$ -

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

		Fair Value
a. Overnight and Continuous	\$	-
b. 30 Days or Less	\$	-
c. 31 to 90 Days	\$	-
d. >90 Days	\$	-

(10) Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

		Amortized Cost	Fair Value
a. 30 Days or Less	\$	-	\$ -
b. 31 to 60 Days	\$	-	\$ -
c. 61 to 90 Days	\$	-	\$ -
d. 91 to 120 Days	\$	-	\$ -
e. 121 to 180 Days	\$	-	\$ -
f. 181 to 365 Days	\$	-	\$ -
g. 1 to 2 Years	\$	-	\$ -
h. 2 to 3 Years	\$	-	\$ -
i. >3 Years	\$	-	\$ -

(11) Liability to Return Collateral – Secured Borrowing (Total)

		First Quarter
a. Maximum Amount		
1. Cash (Collateral - All)	\$	396,146,507
2. Securities Collateral (FV)	\$	-
b. Ending Balance		
1. Cash (Collateral - All)	\$	-
2. Securities Collateral (FV)	\$	-

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company does not have reverse repurchase agreements.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have repurchase agreements accounted for as a sale during 2020 or 2019.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company does not have reverse repurchase agreements.

M. Working Capital Finance Investments

(2) The Company does not have working capital finance investments.

(3) The Company did not have any defaults on working capital finance investments.

N. Offsetting and Netting of Assets and Liabilities

The Company reports derivatives, repurchase agreements and securities lending assets and liabilities on a gross basis.

No other significant changes have occurred since 12/31/2019 that warrant disclosure in Note 5.

NOTES TO FINANCIAL STATEMENTS

6. Joint Ventures, Partnerships and Limited Liability Companies

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 6.

7. Investment Income

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 7.

8. Derivative Instruments

A. Derivatives under SSAP No. 86-Derivatives

(8) The Company does not have any future derivative premium payments due.

B. Derivatives under SSAP No. 108-Derivatives Hedging Variable Annuity Guarantees

The Company does not have any derivative hedging variable annuity guarantees.

No other significant changes have occurred since 12/31/2019 that warrant disclosure in Note 8.

9. Income Taxes

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 9.

10. Information Concerning Parent, Subsidiaries and Affiliates

During the first quarter of 2020, the Company received membership distributions from Jackson National Asset Management, LLC of \$134,500,000.

In 2019, the Company recorded a return of capital receivable of \$25,000,000 from National Planning Holdings LLC, which was settled in first quarter 2020.

No other significant changes have occurred since 12/31/2019 that warrant disclosure in Note 10.

11. Debt

B. Federal Home Loan Bank ("FHLB") Agreements

(1) The Company is a member of the Federal Home Loan Bank of Indianapolis primarily for the purpose of participating in the bank's mortgage-collateralized loan advance program. Members are required to purchase and hold a minimum amount of FHLB capital stock, plus additional stock based on outstanding advances. Advances are in the form of debt or funding agreements issued to FHLB and held in the general account.

Short-term debt is generally used for liquidity and long-term debt is used to fund qualifying construction projects. Debt is reported in borrowed money in the financial statements. Funding agreements are reported in liability for deposit-type contracts in the financial statements. The Company calculated the maximum borrowing capacity in accordance with current FHLB capital stock and limitations in the FHLB credit policy.

(2) FHLB Capital Stock

	March 31, 2020	December 31, 2019
Membership Stock - Class A	\$ -	\$ -
Membership Stock - Class B	\$ 27,866,900	\$ 27,866,900
Activity Stock	\$ 61,068,100	\$ 74,759,300
Excess Stock	\$ 36,457,100	\$ 22,765,900
Aggregate Total	\$ 125,392,100	\$ 125,392,100
Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$ 2,786,489,886	\$ 2,786,490,997

Membership Stock	Current Year Total	Not Eligible for Redemption	Eligible for Redemption			
			Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Class A	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Class B	\$ 27,866,900	\$ 27,866,900	\$ -	\$ -	\$ -	\$ -

(3) Collateral Pledged to FHLB

	Total collateral pledged		
	Fair Value	Carrying Value	Aggregate Total Borrowing
March 31, 2020	\$ 2,840,103,697	\$ 2,845,239,571	\$ 1,976,332,108
December 31, 2019	\$ 3,420,960,048	\$ 3,346,252,844	\$ 2,280,582,108

NOTES TO FINANCIAL STATEMENTS

Maximum Amount Pledged during the Reporting Period

	Fair Value	Carrying Value	Aggregate Total Borrowing
Period ended March 31, 2020	\$ 3,420,960,048	\$ 3,346,252,844	\$ 2,280,582,108
Period ended December 31, 2019	\$ 4,151,803,357	\$ 4,165,411,933	\$ 2,732,371,581

(4) Borrowing from FHLB

	March 31, 2020		December 31, 2019	
	Total	Funding Agreements Reserves Established	Total	Funding Agreements Reserves Established
Debt				
Short-term	\$ -	XXX	\$ 300,000,000	XXX
Long-term	73,092,108	XXX	77,342,108	XXX
Funding Agreements	1,903,240,000	\$ 1,903,240,000	1,903,240,000	\$ 1,903,240,000
Aggregate Total	\$ 1,976,332,108	\$ 1,903,240,000	\$ 2,280,582,108	\$ 1,903,240,000

Maximum Amount Borrowed during the Reporting Period

	2020
Debt	\$ 417,342,108
Funding Agreements	1,903,240,000
Aggregate Total	\$ 2,320,582,108

Does the company have prepayment obligations under the following arrangements?

Debt	No
Funding Agreements	Yes

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

A. Defined Benefit Plan

The Company does not offer a defined benefit plan.

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 12.

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

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 13.

14. Liabilities, Contingencies and Assessments

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 14.

15. Leases

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 15.

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

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 16.

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

B(2)b. The Company does not have servicing assets or liabilities.

B(4)a. Not applicable.

B(4)b. Not applicable.

C. Wash Sales - No reportable wash sales have occurred during the year.

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 17.

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

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 18.

NOTES TO FINANCIAL STATEMENTS

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

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 19.

20. Fair Value Measurements

A. (1) Fair Value Measurements at Reporting Date

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value:					
Common stock	\$ 218,179,583	\$ 27,495,919	\$ 1,129,918	\$ -	\$ 246,805,420
Other invested assets	-	-	1,070,000	1,427,775,364	1,428,845,364
Derivatives	-	5,776,308,321	-	-	5,776,308,321
Separate account assets	-	146,117,106,803	-	-	146,117,106,803
Total assets at fair value/NAV	<u>\$ 218,179,583</u>	<u>\$ 151,920,911,043</u>	<u>\$ 2,199,918</u>	<u>\$ 1,427,775,364</u>	<u>\$ 153,569,065,908</u>
Liabilities at fair value:					
Derivatives	\$ -	\$ (23,821,111)	\$ -	\$ -	\$ (23,821,111)

(2) Financial Assets Measured at Fair Value Using Significant Unobservable Inputs (Level 3):

Description	Balance at 12/31/2019	Transfers in Level 3	Transfers out Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 3/31/2020
Common stock	\$ 10,869,953	\$ -	\$ (110,906)	\$ (9,700,000)	\$ 70,871	\$ -	\$ -	\$ -	\$ -	\$ 1,129,918
Other invested assets	1,070,000	-	-	-	-	-	-	-	-	1,070,000
Total	\$ 11,939,953	\$ -	\$ (110,906)	\$ (9,700,000)	\$ 70,871	\$ -	\$ -	\$ -	\$ -	\$ 2,199,918

(3) The Company's policy for determining and disclosing transfers between levels is to recognize transfers using beginning-of-year balances.

(4) Bonds and Equity Securities

The fair values for bonds and equity securities are determined by management using information available from independent pricing services, broker-dealer quotes, or internally derived estimates. Priority is given to publicly available prices from independent sources, when available. Securities for which the independent pricing service does not provide a quotation are either submitted to independent broker-dealers for prices or priced internally. Typical inputs used by these three pricing methods include, but are not limited to, reported trades, benchmark yields, credit spreads, liquidity premiums, and/or estimated cash flows based on default and prepayment assumptions.

As a result of typical trading volumes and the lack of specific quoted market prices for most bonds, independent pricing services will normally derive the security prices through recently reported trades for identical or similar securities, making adjustments through the reporting date based upon available market observable information as outlined above. If there are no recently reported trades, the independent pricing services and brokers may use matrix or pricing model processes to develop a security price where future cash flow expectations are developed based upon collateral performance and discounted at relevant market rates. Certain securities are priced using broker-dealer quotes, which may utilize proprietary inputs and models. Additionally, the majority of these quotes are non-binding.

Included in the pricing of asset-backed securities are estimates of the rate of future prepayments of principal over the remaining life of the securities. Such estimates are derived based on the characteristics of the underlying structure and prepayment assumptions believed to be relevant for the underlying collateral. Actual prepayment experience may vary from these estimates.

Internally derived estimates may be used to develop a fair value for securities for which the Company is unable to obtain either a reliable price from an independent pricing service or a suitable broker-dealer quote. These estimates may incorporate Level 2 and Level 3 inputs and are generally derived using expected future cash flows, discounted at market interest rates available from market sources based on the credit quality and duration of the instrument to determine fair value. For securities that may not be reliably priced using these internally developed pricing models, a fair value may be estimated using indicative market prices. These prices are indicative of an exit price, but the assumptions used to establish the fair value may not be observable or corroborated by market observable information and, therefore, are considered to be Level 3 inputs.

The Company performs a monthly analysis on the prices and credit spreads received from third parties to ensure that the prices represent a reasonable estimate of the fair value. This process involves quantitative and qualitative analysis and is overseen by investment and accounting professionals. Examples of procedures performed include, but are not limited to, initial and on-going review of third party pricing service methodologies, review of pricing statistics and trends, back testing recent trades and monitoring of trading volumes. In addition, the Company considers whether prices received from independent brokers represent a reasonable estimate of fair value through the use of internal and external cash flow models, which are developed based on spreads and, when available, market indices. As a result of this analysis, if the Company determines there is a more appropriate fair value based upon the available market data, the price received from the third party may be adjusted accordingly.

NOTES TO FINANCIAL STATEMENTS

For those securities that were internally valued at March 31, 2020 and December 31, 2019, an internally developed model was used to determine the fair value. The pricing model used by the Company utilizes current spread levels of similarly rated securities to determine the market discount rate for the security. Furthermore, appropriate risk premiums for illiquidity and non-performance are incorporated in the discount rate. Cash flows, as estimated by the Company using issuer-specific default statistics and prepayment assumptions, are discounted to determine an estimated fair value.

On an ongoing basis, the Company reviews the independent pricing services' valuation methodologies and related inputs, and evaluates the various types of securities in its investment portfolio to determine an appropriate fair value hierarchy distribution based upon trading activity and the observability of market inputs. Based on the results of this evaluation, each price is classified into Level 1, 2, or 3. Most prices provided by independent pricing services, including broker quotes, are classified into Level 2 due to their use of market observable inputs.

Other Invested Assets

Other invested assets include investments in limited partnerships and real estate. In most cases, fair value for limited partnerships is determined by using the proportion of Jackson's investment in each fund (NAV equivalent) as a practical expedient for fair value. No adjustments to these amounts were deemed necessary at March 31, 2020. As a result of using the net asset value per share practical expedient, these investments are not classified in the fair value hierarchy.

In cases when the Company expects to sell the limited partnership, the estimated sales price is used to determine the fair value. These limited partnerships are classified as Level 2 in the fair value hierarchy.

In cases when a limited partnership's financial statements are unavailable and a NAV equivalent is not available or practical, an internally developed model was used to determine fair value for that fund. These investments are classified as Level 3 in the fair value hierarchy.

Derivative Instruments

Fair value of derivative instruments reflects the estimated amounts, net of payment accruals, which the Company would receive or pay upon sale or termination of the contracts at the reporting date. Derivatives priced using valuation models incorporate inputs that are predominantly observable in the market. Inputs used to value derivatives include, but are not limited to, interest rate swap curves, credit spreads, interest rates, counterparty credit risk, equity volatility and equity index levels.

Derivative instruments classified as Level 1 include futures, which are traded on active exchanges.

Derivative instruments classified as Level 2 include interest rate swaps, cross currency swaps, credit default swaps, put swaptions and equity index call and put options. These derivative valuations are determined using pricing models with inputs that are observable in the market or can be derived principally from, or corroborated by, observable market data.

Derivative instruments classified as Level 3 include interest rate contingent options that are valued by third-party pricing services utilizing significant unobservable inputs.

Fair Values of Separate Account Assets and Liabilities

Separate account assets are invested in mutual funds, which are categorized as Level 2 assets. The value of separate account liabilities are set equal to the value of separate account assets.

- B. The Company provides additional fair value information in Note 5.
- C. The following tables detail the aggregate fair value of the Company's financial instruments:

March 31, 2020						
Description	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)
Assets:						
Bonds	\$ 58,557,230,852	\$ 54,959,671,331	\$ 7,593,403,671	\$ 50,963,827,152	\$ 29	\$ -
Preferred stock	973,750	-	-	-	973,750	-
Common stock	246,805,420	246,805,420	218,179,583	27,495,919	1,129,918	-
Mortgage loans	9,864,471,791	9,926,650,437	-	-	9,864,471,791	-
Cash and cash equivalents	10,864,768,413	10,864,768,413	10,864,768,413	-	-	-
Policy loans	4,537,958,390	4,537,958,390	-	-	4,537,958,390	-
Derivatives	5,776,308,321	5,776,308,321	-	5,776,308,321	-	-
Other invested assets	1,428,845,364	1,428,845,364	-	-	1,070,000	1,427,775,364
Securities lending assets	26,650,492	26,650,492	26,650,492	-	-	-
Separate account assets	146,117,106,803	146,117,106,803	-	146,117,106,803	-	-
Total assets at fair value/NAV	\$ 237,421,119,596	\$ 233,884,764,971	\$ 18,703,002,159	\$ 202,884,738,195	\$ 14,405,603,878	\$ 1,427,775,364
Liabilities:						
Reserves for life insurance and annuities (1)	\$ 57,869,414,557	\$ 52,633,076,101	\$ -	\$ 1,173,118,209	\$ 56,696,296,348	\$ -
Liability for deposit-type contracts	13,977,380,326	13,741,796,136	-	-	13,977,380,326	-
Funds held under reinsurance treaties	4,067,183,086	4,058,459,021	-	-	4,067,183,086	-
Payable for securities lending	26,650,492	26,650,492	-	26,650,492	-	-
Separate account liabilities	146,117,106,803	146,117,106,803	-	146,117,106,803	-	-
Derivatives	(23,821,111)	(23,821,111)	-	(23,821,111)	-	-
Debt	73,141,152	73,141,152	-	73,141,152	-	-
Total liabilities at fair value	\$ 222,107,055,305	\$ 216,626,408,594	\$ -	\$ 147,366,195,545	\$ 74,740,859,760	\$ -

(1) Annuity reserves represent only the components of deposits on investment contracts that are considered to be financial instruments.

NOTES TO FINANCIAL STATEMENTS

Description	December 31, 2019					
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)
Assets at fair value:						
Bonds	\$ 55,762,352,481	\$ 51,622,738,742	\$ 6,076,668,537	\$ 49,685,683,860	\$ 84	\$ -
Preferred stock	973,750	-	-	-	973,750	-
Common stock	272,102,535	272,102,535	226,582,202	34,650,380	10,869,953	-
Commercial mortgages	10,232,091,557	9,912,447,248	-	-	10,232,091,557	-
Cash and cash equivalents	1,160,849,203	1,160,849,203	1,160,849,203	-	-	-
Policy loans	4,578,652,838	4,578,652,838	-	-	4,578,652,838	-
Derivative instruments	1,446,740,408	1,446,740,408	-	1,446,740,408	-	-
Other invested assets	1,379,435,876	1,379,435,876	-	180,940	1,070,000	1,378,184,936
Securities lending assets	48,063,148	48,063,148	48,063,148	-	-	-
Separate account assets	18,158,135,825	18,158,135,825	-	18,158,135,825	-	-
Total assets at fair value/NAV	\$256,462,620,049	\$252,002,388,251	\$ 7,512,163,090	\$ 232,748,613,841	\$ 14,823,658,182	\$ 1,378,184,936
Liabilities at fair value:						
Reserves for life insurance and annuities (1)	\$ 52,047,599,356	\$ 40,337,854,138	\$ -	\$ 1,381,533,899	\$ 50,666,065,457	\$ -
Liability for deposit-type contracts	13,243,153,423	13,092,200,315	-	-	13,243,153,423	-
Funds held under reinsurance treaties	4,053,984,692	4,074,511,741	-	-	4,053,984,692	-
Securities lending liabilities	48,063,148	48,063,148	-	48,063,148	-	-
Separate account liabilities	18,158,135,825	18,158,135,825	-	18,158,135,825	-	-
Derivative instruments	(15,364,417)	(15,364,417)	-	(15,364,417)	-	-
Debt	377,548,328	377,548,328	-	377,548,328	-	-
Total liabilities at fair value	\$ 251,336,342,783	\$ 239,469,171,506	\$ -	\$ 183,373,139,211	\$ 67,963,203,572	\$ -

D. At March 31, 2020 and December 31, 2019, the Company had no financial instruments for which it was not practicable to estimate fair value.

21. Other Items

As a result of the spread of the COVID-19 coronavirus, economic uncertainties have arisen which are likely to impact the Company's capital position. As the economic uncertainties are on-going, the potential impact continues to vary and is unknown at this time. The Company has implemented business continuity plans that were already in place to ensure the availability of services for our customers, work at home capabilities for our staff, where appropriate, and other ongoing risk management activities related to the current ongoing market stress.

On March 27, 2020, the Coronavirus Aid, Relief, and Economic Security Act, "the CARES Act", was signed into legislation. Some of the significant changes include reducing the interest expense disallowance for 2019 and 2020, allowing the five year carryback of net operating losses for 2018-2020, suspension of the 80% limitation of taxable income for net operating loss carryforwards for 2018-2020, and the acceleration of depreciation expense from 2018 and forward on qualified improvement property. The Company is required to recognize the effect on the financial statements in the period the law was enacted. As of March 31, 2020, the impact of the CARES Act on the Company's financial position was a net increase to capital and surplus of \$558,365,949 and is highly dependent on final year end results.

In its year-end 2019 regulatory filing, Jackson noted that it elected early adoption of the changes to the valuation requirements for variable annuities. As was noted, the Company continues to remain within its existing risk appetite.

In addition to the capital impact due to the CARES Act, as noted above, total available capital increased over the period as a result of positive hedge payoffs and favorable changes in US corporate tax exceeding market-related increases in policyholder liabilities. This was offset by higher required capital reflecting the combination of equity market falls and interest rate falls increasing the cost of guarantees disproportionately in the tail scenarios. Operational capital generation remains in line with our expectations.

On March 11, 2020, the Company's ultimate parent Prudential announced that they have commenced preparations for a minority Initial Public Offering of its US business operations.

At March 31, 2020, the Company included \$281,078,171 of miscellaneous group annuity reserves initially established by John Hancock and John Hancock of New York on closed blocks of group payout annuities, which the Company assumes. The additional reserves are in excess of those required under minimum statutory standards.

No other significant changes have occurred since 12/31/2019 that warrant disclosure in Note 21.

22. Events Subsequent

The Company is not aware of any events occurring subsequent to the balance sheet date which require disclosure to keep the financial statements from being misleading or that may have a material effect on the financial condition of the Company.

23. Reinsurance

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 23.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company does not issue health insurance, and therefore, does not have premium subject to the risk sharing provisions of the Affordable Care Act.

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 24.

NOTES TO FINANCIAL STATEMENTS

25. Change in Incurred Losses and Loss Adjustment Expenses

The Company does not have incurred losses or loss adjustment expenses that require disclosure in Note 25.

26. Intercompany Pooling Arrangements

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 26.

27. Structured Settlements

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 27.

28. Health Care Receivables

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 28.

29. Participating Policies

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 29.

30. Premium Deficiency Reserves

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 30.

31. Reserves for Life Contracts and Annuity Contracts

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 31.

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

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 32.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 33.

34. Premium and Annuity Considerations Deferred and Uncollected

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 34.

35. Separate Accounts

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 35.

36. Loss/Claim Adjustment Expenses

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 36.

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 [X] No []
- 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. 0001116578
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.
- 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. 12/31/2018
- 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. 12/31/2018
- 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). 04/22/2020
- 6.4 By what department or departments?
Michigan Department of Insurance and Financial Services
- 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
Jackson National Life Distributors, LLC	Franklin, TN				YES

GENERAL INTERROGATORIES

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes 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
- 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
- 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 No
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 440,663

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
- 11.2 If yes, give full and complete information relating thereto:
 FHLBI capital stock: \$125,392,100
 On deposit with State: \$94,038,751
 Pledged as collateral: \$5,908,701,771
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 43,059,161
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes 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 | \$ 0 | \$ 0 |
| 14.22 Preferred Stock | \$ 0 | \$ 0 |
| 14.23 Common Stock | \$ 618,816,487 | \$ 605,226,428 |
| 14.24 Short-Term Investments | \$ 0 | \$ 0 |
| 14.25 Mortgage Loans on Real Estate | \$ 0 | \$ 0 |
| 14.26 All Other | \$ 642,353,802 | \$ 693,618,816 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 1,261,170,289 | \$ 1,298,845,244 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ 0 | \$ 0 |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes 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. \$ 26,650,492
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 26,650,492
- 16.3 Total payable for securities lending reported on the liability page. \$ 26,650,492

STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE 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
The Bank of New York Mellon	240 Greenwich Street, New York, NY 10286
US Bank	17th & Farnum Streets, Omaha, NE 68102
RBC Dexia Investor Services Trust	77 King Street West, Royal Trust Tower, 12th Floor, Toronto, Ontario, MSW 1P9
The Northern Trust Company	50 South LaSalle Street, Chicago, IL 60603
Hancock Whitney	P.O. Box 60050, New Orleans, LA 70160-0002
Citibank, N.A.	399 Park Avenue, New York, NY 10022

- 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
PPM America, Inc.	A.....
BlackRock Investment Management, LLC	U.....

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107269	PPM America, Inc.	JJRYDUHMCZ72M58YS96	Securities and Exchange Commission	DS.....
154604	BlackRock Investment Management, LLC	5493006MRTEZZ4S4CQ20	Securities and Exchange Commission	NO.....

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No []

- 18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- 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.
 - Issuer or obligor is current on all contracted interest and principal payments.
 - 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:
- The security was purchased prior to January 1, 2018.
 - The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - 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.
 - 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:
- The shares were purchased prior to January 1, 2019.
 - The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - 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.
 - The fund only or predominantly holds bonds in its portfolio.
 - 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.
 - 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 [] No [X]

STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY
GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:
- | | 1
Amount |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------|
| 1.1 Long-Term Mortgages In Good Standing | |
| 1.11 Farm Mortgages | \$ 0 |
| 1.12 Residential Mortgages | \$ 0 |
| 1.13 Commercial Mortgages | \$ 9,926,650,437 |
| 1.14 Total Mortgages in Good Standing | <u>\$ 9,926,650,437</u> |
| 1.2 Long-Term Mortgages In Good Standing with Restructured Terms | |
| 1.21 Total Mortgages in Good Standing with Restructured Terms | <u>\$ 0</u> |
| 1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months | |
| 1.31 Farm Mortgages | \$ 0 |
| 1.32 Residential Mortgages | \$ 0 |
| 1.33 Commercial Mortgages | \$ 0 |
| 1.34 Total Mortgages with Interest Overdue more than Three Months | <u>\$ 0</u> |
| 1.4 Long-Term Mortgage Loans in Process of Foreclosure | |
| 1.41 Farm Mortgages | \$ 0 |
| 1.42 Residential Mortgages | \$ 0 |
| 1.43 Commercial Mortgages | \$ 0 |
| 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) | <u>\$ 9,926,650,437</u> |
| 1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter | |
| 1.61 Farm Mortgages | \$ 0 |
| 1.62 Residential Mortgages | \$ 0 |
| 1.63 Commercial Mortgages | \$ 0 |
| 1.64 Total Mortgages Foreclosed and Transferred to Real Estate | <u>\$ 0</u> |
| 2. Operating Percentages: | |
| 2.1 A&H loss percent | 0.000 % |
| 2.2 A&H cost containment percent | 0.000 % |
| 2.3 A&H expense percent excluding cost containment expenses | 0.000 % |
| 3.1 Do you act as a custodian for health savings accounts? | Yes [<input type="checkbox"/>] No [<input checked="" type="checkbox"/>] |
| 3.2 If yes, please provide the amount of custodial funds held as of the reporting date | \$ 0 |
| 3.3 Do you act as an administrator for health savings accounts? | Yes [<input type="checkbox"/>] No [<input checked="" type="checkbox"/>] |
| 3.4 If yes, please provide the balance of the funds administered as of the reporting date | \$ 0 |
| 4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? | Yes [<input checked="" type="checkbox"/>] No [<input type="checkbox"/>] |
| 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 [<input type="checkbox"/>] No [<input type="checkbox"/>] |

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 MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

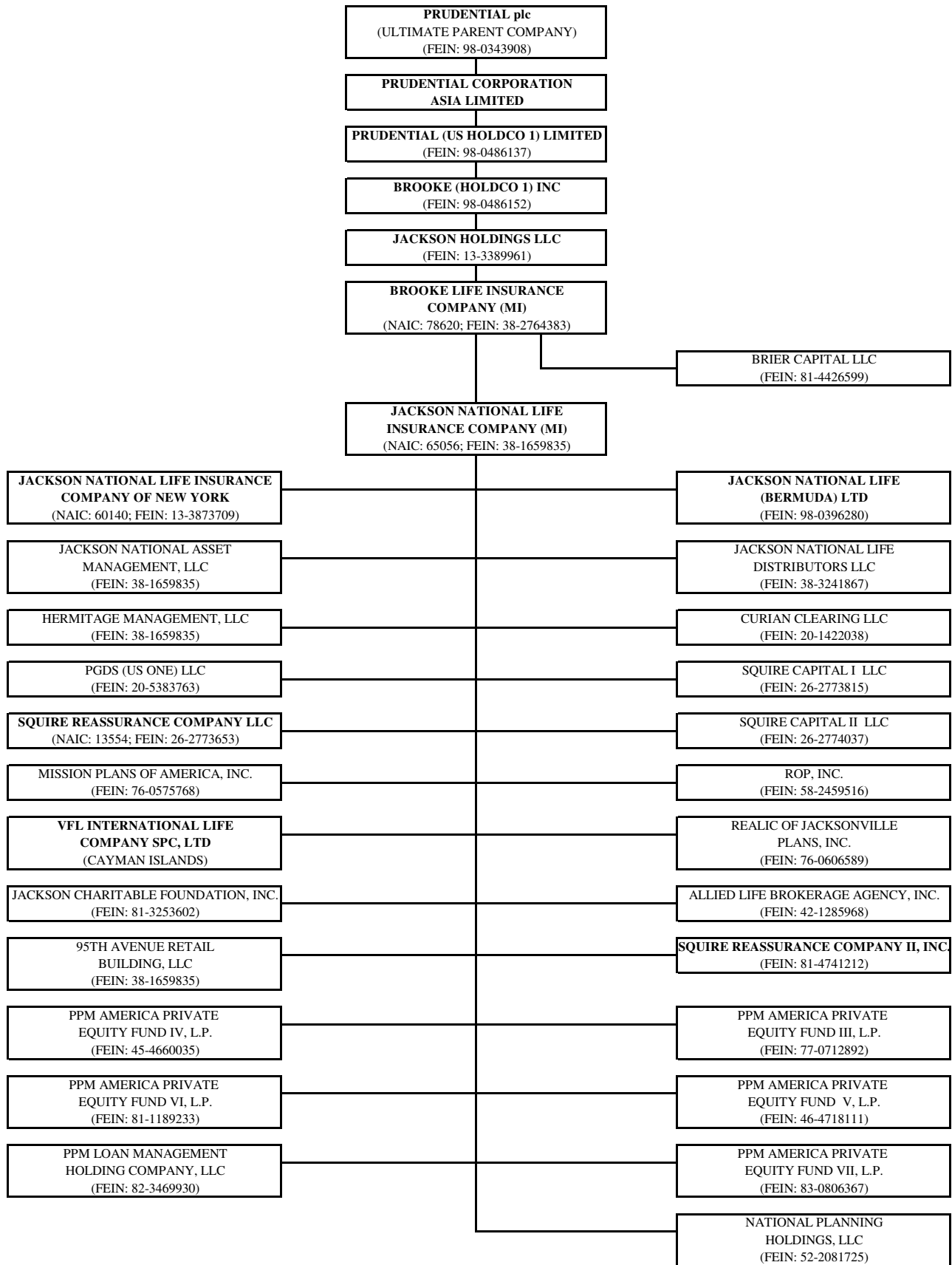
1	Life Contracts		Direct Business Only					
	2	3	4	5	6	7		
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts	
1. Alabama	AL	L	2,642,766	65,184,116	54,721	0	67,881,603	0
2. Alaska	AK	L	170,659	7,219,236	10,424	0	7,400,319	0
3. Arizona	AZ	L	3,007,054	80,036,469	162,301	0	83,205,824	0
4. Arkansas	AR	L	2,323,124	29,572,673	58,993	0	31,954,790	44,397
5. California	CA	L	20,690,327	437,279,265	923,255	0	458,892,847	0
6. Colorado	CO	L	2,906,297	80,381,070	106,806	0	83,394,173	0
7. Connecticut	CT	L	2,309,612	106,689,603	43,899	0	109,043,114	0
8. Delaware	DE	L	409,862	25,184,556	8,758	0	25,603,176	1,234,182,967
9. District of Columbia	DC	L	195,398	6,095,754	10,279	0	6,301,431	0
10. Florida	FL	L	12,511,209	379,338,549	646,399	0	392,496,157	142,182
11. Georgia	GA	L	9,098,070	99,158,437	125,852	0	108,382,359	0
12. Hawaii	HI	L	637,944	24,528,450	100,819	0	25,267,213	0
13. Idaho	ID	L	885,316	13,366,572	54,015	0	14,305,903	0
14. Illinois	IL	L	9,085,555	219,848,453	498,598	0	229,432,606	0
15. Indiana	IN	L	3,369,213	90,596,268	74,719	0	94,040,200	50,665,000
16. Iowa	IA	L	2,277,859	62,951,825	121,580	0	65,351,264	0
17. Kansas	KS	L	2,146,857	35,212,954	133,460	0	37,493,271	0
18. Kentucky	KY	L	1,931,270	34,002,842	103,651	0	36,037,763	0
19. Louisiana	LA	L	3,456,553	66,015,937	90,517	0	69,563,007	0
20. Maine	ME	L	315,047	18,802,964	9,824	0	19,127,835	0
21. Maryland	MD	L	3,943,679	108,935,122	166,365	0	113,045,166	0
22. Massachusetts	MA	L	3,852,783	139,617,535	82,625	0	143,552,943	251,718
23. Michigan	MI	L	8,219,475	315,617,909	137,473	0	323,974,857	228,206
24. Minnesota	MN	L	2,662,413	89,062,731	111,547	0	91,836,691	147,916
25. Mississippi	MS	L	1,467,150	27,283,041	55,015	0	28,805,206	0
26. Missouri	MO	L	4,083,933	76,020,774	140,299	0	80,245,006	0
27. Montana	MT	L	515,954	12,595,873	14,272	0	13,126,099	0
28. Nebraska	NE	L	2,011,457	24,673,687	98,167	0	26,783,311	0
29. Nevada	NV	L	1,227,205	33,502,869	38,600	0	34,768,674	0
30. New Hampshire	NH	L	688,292	38,168,715	11,374	0	38,868,381	0
31. New Jersey	NJ	L	5,618,004	238,860,129	71,525	0	244,549,658	381,070
32. New Mexico	NM	L	875,445	13,635,452	103,901	0	14,614,798	0
33. New York	NY	N	2,100,843	44,055,820	63,340	0	46,220,003	0
34. North Carolina	NC	L	6,565,836	147,969,992	213,675	0	154,749,503	0
35. North Dakota	ND	L	460,732	12,394,576	37,219	0	12,892,527	0
36. Ohio	OH	L	5,914,010	203,691,832	207,325	0	209,813,167	422,122
37. Oklahoma	OK	L	2,293,847	31,582,398	80,243	0	33,956,488	0
38. Oregon	OR	L	1,531,227	35,300,565	94,281	0	36,926,073	15,000
39. Pennsylvania	PA	L	7,445,226	283,113,285	181,051	0	290,739,562	0
40. Rhode Island	RI	L	389,692	29,055,083	8,866	0	29,453,641	0
41. South Carolina	SC	L	5,297,345	72,710,332	56,234	0	78,063,911	0
42. South Dakota	SD	L	535,560	13,291,529	39,096	0	13,866,185	23,358
43. Tennessee	TN	L	4,417,966	113,685,211	102,653	0	118,205,830	0
44. Texas	TX	L	12,981,329	333,512,843	2,229,078	0	348,723,250	1,194,686
45. Utah	UT	L	1,215,833	38,636,174	16,538	0	39,868,545	0
46. Vermont	VT	L	173,148	18,253,904	1,897	0	18,428,949	0
47. Virginia	VA	L	4,746,509	134,424,440	159,534	0	139,330,483	0
48. Washington	WA	L	3,202,511	64,082,717	1,713,066	0	68,998,294	461
49. West Virginia	WV	L	437,144	25,386,785	44,876	0	25,868,805	32
50. Wisconsin	WI	L	2,924,384	119,927,871	78,723	0	122,930,978	100
51. Wyoming	WY	L	242,717	4,845,931	14,552	0	5,103,200	0
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	N	27,781	0	0	0	27,781	0
54. Puerto Rico	PR	N	151,160	4,900	200,820	0	356,880	0
55. U.S. Virgin Islands	VI	N	18,918	31,715	0	0	50,633	0
56. Northern Mariana Islands	MP	N	103	0	0	0	103	0
57. Canada	CAN	N	26,454	0	0	0	26,454	0
58. Aggregate Other Aliens	OT	XXX	526,567	1,213,662	1,527	0	1,741,756	0
59. Subtotal	XXX	179,162,624	4,726,611,395	9,914,627	0	4,915,688,646	1,287,699,215	
90. Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	1,919,777	0	0	0	1,919,777	0	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	2,548,905	0	(398,062)	0	2,150,843	0	0
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	183,631,306	4,726,611,395	9,516,565	0	4,919,759,266	1,287,699,215	0
96. Plus Reinsurance Assumed	XXX	45,643,871	261,483,660	1,312,013	0	308,439,544	0	0
97. Totals (All Business)	XXX	229,275,177	4,988,095,055	10,828,578	0	5,228,198,810	1,287,699,215	0
98. Less Reinsurance Ceded	XXX	55,971,263	3,323,256	10,828,578	0	70,123,097	0	0
99. Totals (All Business) less Reinsurance Ceded	XXX	173,303,914	4,984,771,799	0	0	5,158,075,713	1,287,699,215	0
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien	XXX	526,567	1,213,662	1,527	0	1,741,756	0	0
58002.	XXX							
58003.	XXX							
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	526,567	1,213,662	1,527	0	1,741,756	0	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	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	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

Premiums and annuity considerations are allocated by state according to the residency of the policy or contract holder on the date the premium/consideration is received. GU and Canada- Admitted to service existing business.

**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF
INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART**



STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Table with 16 columns: Group Code, Group Name, NAIC Company Code, ID Number, Federal RSSD, CIK, Name of Securities Exchange, Names of Parent, Subsidiaries Or Affiliates, Domiciliary Location, Relationship to Reporting Entity, Directly Controlled by, Type of Control, Ownership Percentage, Ultimate Controlling Entity, Is an SCA Filing Required?, and asterisk.

Table with 2 columns: Asterisk and Explanation.

13

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?	NO
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

Explanation:

- 1.
- 2.
- 3.
- 4.
- 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]
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Prepaid operating expenses	13,394,888	13,394,888	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	13,394,888	13,394,888	0	0

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Interest payable on death claims	27,950,953	28,963,371
2505. Interest payable – surplus note	848,958	5,942,708
2506. Investment escrow & unallocated proceeds	24,981,356	(136,658,546)
2507. Unclaimed property	25,853,642	24,979,529
2508. Collateral payable	3,698,383,000	938,312,000
2597. Summary of remaining write-ins for Line 25 from overflow page	3,778,017,909	861,539,062

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Reinsurance experience and other refunds	866,592	893,453	512,280
08.305. MTN redemption fees	1,660,600	0	0
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	2,527,192	893,453	512,280

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. Reinsurance on in-force business	(3,861,087)	(1,289,991)	(24,118,543)
2797. Summary of remaining write-ins for Line 27 from overflow page	(3,861,087)	(1,289,991)	(24,118,543)

STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE 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	258,958,737	265,896,834
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	350,449	952,828
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	0	0
5. Deduct amounts received on disposals	0	0
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other than temporary impairment recognized	0	0
8. Deduct current year's depreciation	1,977,964	7,890,925
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	257,331,222	258,958,737
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	257,331,222	258,958,737

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	9,912,447,248	9,411,338,876
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	543,900,000	1,724,513,184
2.2 Additional investment made after acquisition	11,620,000	25,550,000
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	262,805	1,213,760
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	540,173,463	1,242,741,594
8. Deduct amortization of premium and mortgage interest points and commitment fees	1,406,153	7,426,978
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)	9,926,650,437	9,912,447,248
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	9,926,650,437	9,912,447,248
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	9,926,650,437	9,912,447,248

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	1,472,452,831	1,414,495,758
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	913,821	29,447,545
2.2 Additional investment made after acquisition	100,661,587	264,195,032
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	31,626,182	47,701,884
6. Total gain (loss) on disposals	0	19,449,718
7. Deduct amounts received on disposals	36,050,104	246,940,252
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	14,886,385	55,896,855
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,554,717,932	1,472,452,831
12. Deduct total nonadmitted amounts	65,274,677	30,758,845
13. Statement value at end of current period (Line 11 minus Line 12)	1,489,443,255	1,441,693,986

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	52,513,657,764	51,570,236,881
2. Cost of bonds and stocks acquired	5,946,390,277	11,651,484,448
3. Accrual of discount	25,502,094	106,960,017
4. Unrealized valuation increase (decrease)	(29,988,298)	34,585,146
5. Total gain (loss) on disposals	(64,401,765)	220,738,463
6. Deduct consideration for bonds and stocks disposed of	2,488,645,835	11,028,624,808
7. Deduct amortization of premium	24,342,094	83,730,958
8. Total foreign exchange change in book/adjusted carrying value	(16,050,879)	8,670,175
9. Deduct current year's other than temporary impairment recognized	51,500,813	3,050,903
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,082,729	36,389,303
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	55,811,703,180	52,513,657,764
12. Deduct total nonadmitted amounts	6,025,753	6,122,433
13. Statement value at end of current period (Line 11 minus Line 12)	55,805,677,427	52,507,535,331

STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE 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)	29,914,100,491	3,808,182,190	1,131,699,683	(812,136,130)	31,778,446,868	0	0	29,914,100,491
2. NAIC 2 (a)	20,696,655,225	1,990,218,643	1,127,359,033	368,722,015	21,928,236,850	0	0	20,696,655,225
3. NAIC 3 (a)	787,273,800	119,598,081	242,995,068	380,551,682	1,044,428,495	0	0	787,273,800
4. NAIC 4 (a)	170,789,502	24,588,022	40,176,840	3,981,080	159,181,764	0	0	170,789,502
5. NAIC 5 (a)	28,425,482	0	6,553,981	2,187,280	24,058,781	0	0	28,425,482
6. NAIC 6 (a)	25,494,242	0	36,210	(139,459)	25,318,573	0	0	25,494,242
7. Total Bonds	51,622,738,742	5,942,586,936	2,548,820,815	(56,833,532)	54,959,671,331	0	0	51,622,738,742
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	0	0	0	0	0	0	0	0
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	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	51,622,738,742	5,942,586,936	2,548,820,815	(56,833,532)	54,959,671,331	0	0	51,622,738,742

(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

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Schedule DA - Part 1 - Short-Term Investments

NONE

Schedule DA - Verification - Short-Term Investments

NONE

STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE 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)	1,462,104,816
2. Cost Paid/(Consideration Received) on additions	1,256,985,525
3. Unrealized Valuation increase/(decrease)	3,751,736,197
4. SSAP No. 108 adjustments	0
5. Total gain (loss) on termination recognized	714,148,846
6. Considerations received/(paid) on terminations	1,346,837,575
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	(38,008,379)
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	5,800,129,430
11. Deduct nonadmitted assets	0
12. Statement value at end of current period (Line 10 minus Line 11)	5,800,129,430

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	0
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	0
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges	
3.11 Section 1, Column 15, current year to date minus	0
3.12 Section 1, Column 15, prior year	0
Change in variation margin on open contracts - All Other	
3.13 Section 1, Column 18, current year to date minus	27,153,268
3.14 Section 1, Column 18, prior year	(315,366,856) 342,520,124 342,520,124
3.2 Add:	
Change in adjustment to basis of hedged item	
3.21 Section 1, Column 17, current year to date minus	0
3.22 Section 1, Column 17, prior year	0
Change in amount recognized	
3.23 Section 1, Column 19, current year to date minus	27,153,268
3.24 Section 1, Column 19, prior year	(315,366,856)
3.25 SSAP No. 108 adjustments	0 342,520,124 342,520,124
3.3 Subtotal (Line 3.1 minus Line 3.2)	0
4.1 Cumulative variation margin on terminated contracts during the year	7,178,835,447
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	0
4.22 Amount recognized	7,178,835,447
4.23 SSAP No. 108 adjustments	0 7,178,835,447
4.3 Subtotal (Line 4.1 minus Line 4.2)	0
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year	0
5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	0
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	0
7. Deduct total nonadmitted amounts	0
8. Statement value at end of current period (Line 6 minus Line 7)	0

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

N O N E

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

N O N E

STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE 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.....	5,800,129,432
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).....	5,800,129,432
4. Part D, Section 1, Column 5.....	5,891,960,583
5. Part D, Section 1, Column 6.....	(91,831,151)
6. Total (Line 3 minus Line 4 minus Line 5).....	0
	Fair Value Check
7. Part A, Section 1, Column 16.....	5,800,129,432
8. Part B, Section 1, Column 13.....	0
9. Total (Line 7 plus Line 8).....	5,800,129,432
10. Part D, Section 1, Column 8.....	5,891,960,583
11. Part D, Section 1, Column 9.....	(91,831,151)
12. Total (Line 9 minus Line 10 minus Line 11).....	0
	Potential Exposure Check
13. Part A, Section 1, Column 21.....	114,992,956
14. Part B, Section 1, Column 20.....	3,475,954,700
15. Part D, Section 1, Column 11.....	3,590,947,656
16. Total (Line 13 plus Line 14 minus Line 15).....	0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,252,041,528	2,761,629,429
2. Cost of cash equivalents acquired	46,944,048,381	28,272,192,512
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	31,991	(67,905)
5. Total gain (loss) on disposals	(4,216,453)	61,301
6. Deduct consideration received on disposals	40,632,716,410	29,781,773,809
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	7,559,189,037	1,252,041,528
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	7,559,189,037	1,252,041,528

STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
1 CORPORATE WAY	Lansing	MI	12/01/2001	VARIOUS	0	0	213,916	213,916
DATA CENTER	Lansing	MI	12/31/2004	VARIOUS	0	0	134,923	134,923
2005 SEAGER STREET	Lansing	MI	10/07/2009	VARIOUS	0	0	1,609	1,609
0199999. Acquired by Purchase					0	0	350,449	350,449
0399999 - Totals					0	0	350,449	350,449

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in Book/Adjusted Carrying Value (11-9-10)	13 Total Foreign Exchange Change in Book/Adjusted Carrying Value							
NONE																			
0399999 - Totals																			

E01

STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

SCHEDULE B - PART 2

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

1 Loan Number	Location		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
	2 City	3 State						
1802982	SAN BERNARDINO	CA		02/27/2020	3.581	11,000,000	.0	40,900,000
1903101	BENBROOK	TX		02/03/2020	3.280	19,470,000	.0	48,500,000
19040A1	EDINA	MN		02/05/2020	3.150	11,500,000	.0	26,990,000
19040B1	EDINA	MN		02/05/2020	3.150	11,500,000	.0	27,510,000
19040C1	EDINA	MN		02/05/2020	3.150	12,500,000	.0	26,580,000
19040D1	EDINA	MN		02/05/2020	3.150	19,500,000	.0	43,560,000
19040F1	EDINA	MN		02/05/2020	3.150	20,000,000	.0	46,880,000
1904302	BOLINGBROOK	IL		11/12/2019	3.200	.0	11,620,000	119,500,000
1904501	SOUTH JORDAN	UT		01/30/2020	3.630	27,000,000	.0	41,000,000
1905101	SALT LAKE CITY	UT		01/13/2020	3.250	38,000,000	.0	61,200,000
1905301	RICHMOND	VA		01/10/2020	3.590	50,500,000	.0	78,700,000
1905401	MINNEAPOLIS	MN		03/09/2020	3.460	29,700,000	.0	51,100,000
1905501	MODESTO	CA		03/02/2020	3.370	12,000,000	.0	27,900,000
1905601	CHARLOTTE	NC		01/17/2020	3.640	10,230,000	.0	18,850,000
1905701	GAINESVILLE	VA		03/23/2020	3.560	54,500,000	.0	83,900,000
19058A2	EUSTIS	FL		03/18/2020	3.480	53,799,120	.0	87,410,000
19058B1	ALLENTOWN	PA		03/18/2020	3.480	20,532,000	.0	35,900,000
19058C1	STATE COLLEGE	PA		03/18/2020	3.480	8,918,880	.0	16,050,000
1905901	PHILADELPHIA	PA		02/27/2020	3.490	50,500,000	.0	195,000,000
1906102	OMAHA	NE		03/19/2020	3.500	22,750,000	.0	36,100,000
1906201	EAGAN	MN		03/09/2020	3.350	10,000,000	.0	16,900,000
20AB102	LANCASTER	CA		03/10/2020	3.329	50,000,000	.0	71,629,177
0599999. Mortgages in good standing - Commercial mortgages-all other						543,900,000	11,620,000	1,202,059,177
0899999. Total Mortgages in good standing						543,900,000	11,620,000	1,202,059,177
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						543,900,000	11,620,000	1,202,059,177

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (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
0509601	LOS ANGELES	CA		03/28/2006	01/09/2020	5,108,394	0	0	0	0	0	0	5,108,394	5,108,394	0	0	0
1105901	KINGSTON	NY		08/12/2011	03/12/2020	24,658,522	0	0	0	0	0	0	24,658,522	24,658,522	0	0	0
1203201	ALBANY	NY		06/10/2013	03/12/2020	9,714,071	0	0	0	0	0	0	9,714,071	9,714,071	0	0	0
1209301	EDINA	MN		01/31/2013	02/05/2020	6,066,074	0	0	0	0	0	0	6,066,074	6,066,074	0	0	0
1209401	EDINA	MN		01/31/2013	02/05/2020	6,066,074	0	0	0	0	0	0	6,066,074	6,066,074	0	0	0
1300801	HENDERSON	NV		05/01/2013	01/08/2020	25,700,643	0	0	0	0	0	0	25,700,643	25,700,643	0	0	0
1302501	HARTFORD	CT		06/07/2013	03/13/2020	13,016,879	0	0	0	0	0	0	13,016,879	13,016,879	0	0	0
13051A1	BENBROOK	TX		01/09/2014	02/03/2020	5,000,678	0	0	0	0	0	0	5,000,678	5,000,678	0	0	0
13051B1	BENBROOK	TX		01/09/2014	02/03/2020	2,576,107	0	0	0	0	0	0	2,576,107	2,576,107	0	0	0
13051C1	BENBROOK	TX		01/09/2014	02/03/2020	807,777	0	0	0	0	0	0	807,777	807,777	0	0	0
13051D1	BENBROOK	TX		01/09/2014	02/03/2020	874,397	0	0	0	0	0	0	874,397	874,397	0	0	0
1405401	REHOBOTH BEACH	DE		01/20/2015	02/26/2020	6,834,985	0	0	0	0	0	0	6,834,985	6,834,985	0	0	0
1405701	PHILADELPHIA	PA		02/11/2015	02/27/2020	50,000,000	0	0	0	0	0	0	50,000,000	50,000,000	0	0	0
1406601	GREENSBORO	NC		12/11/2014	01/09/2020	16,435,437	0	0	0	0	0	0	16,435,437	16,435,437	0	0	0
1500801	SAN ANTONIO	TX		06/02/2015	03/24/2020	26,000,000	0	0	0	0	0	0	26,000,000	26,000,000	0	0	0
1502001	MEMPHIS	TN		06/02/2015	01/08/2020	11,400,000	0	0	0	0	0	0	11,400,000	11,400,000	0	0	0
1502401	WEST CHESTER	OH		07/02/2015	02/04/2020	13,572,512	0	0	0	0	0	0	13,572,512	13,572,512	0	0	0
1601001	AURORA	CO		08/11/2016	01/10/2020	17,180,569	0	0	0	0	0	0	17,180,569	17,180,569	0	0	0

STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

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	
	2 City	3 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
1203801	MORTON	IL		10/01/2012		88,882	0	0	0	0	0	0	88,882	88,882	0	0	0
1203901	THOUSAND OAKS	CA		07/31/2012		161,609	0	0	0	0	0	0	161,609	161,609	0	0	0
1209601	MACOMB TOWNSHIP	MI		12/20/2012		78,712	0	0	0	0	0	0	78,712	78,712	0	0	0
1209901	REDMOND	WA		12/03/2012		259,618	0	0	0	0	0	0	259,618	259,618	0	0	0
1210301	ST. PETERSBURG	FL		03/18/2013		160,722	0	0	0	0	0	0	160,722	160,722	0	0	0
12104A1	COLUMBUS	OH		03/06/2013		38,966	0	0	0	0	0	0	38,966	38,966	0	0	0
12104B1	COLUMBUS	OH		03/06/2013		140,053	0	0	0	0	0	0	140,053	140,053	0	0	0
1210501	COLUMBUS	OH		01/29/2013		323,445	0	0	0	0	0	0	323,445	323,445	0	0	0
1210601	CHARLOTTE	NC		07/11/2013		172,099	0	0	0	0	0	0	172,099	172,099	0	0	0
1210702	FAIRLAWN	OH		01/03/2013		90,644	0	0	0	0	0	0	90,644	90,644	0	0	0
1210801	FAIRLAWN	OH		01/03/2013		77,833	0	0	0	0	0	0	77,833	77,833	0	0	0
1211101	ENCINO	CA		11/01/2012		13,254	0	0	0	0	0	0	13,254	13,254	0	0	0
1211501	SUN VALLEY	CA		12/21/2012		73,428	0	0	0	0	0	0	73,428	73,428	0	0	0
1211801	MADISON	WI		01/31/2013		73,177	0	0	0	0	0	0	73,177	73,177	0	0	0
1212001	WALNUT CREEK	CA		06/06/2013		70,326	0	0	0	0	0	0	70,326	70,326	0	0	0
1212201	ANNANDALE	VA		01/31/2013		246,757	0	0	0	0	0	0	246,757	246,757	0	0	0
1212801	LOUISVILLE	KY		06/03/2013		43,606	0	0	0	0	0	0	43,606	43,606	0	0	0
1213101	SHERMAN OAKS	CA		04/01/2013		20,879	0	0	0	0	0	0	20,879	20,879	0	0	0
1300901	HUMBLE	TX		03/12/2013		91,304	0	0	0	0	0	0	91,304	91,304	0	0	0
1301201	INDIANAPOLIS	IN		09/16/2013		82,221	0	0	0	0	0	0	82,221	82,221	0	0	0
13012A1	INDIANAPOLIS	IN		12/15/2015		41,162	0	0	0	0	0	0	41,162	41,162	0	0	0
1301301	CARMEL	IN		09/16/2013		115,338	0	0	0	0	0	0	115,338	115,338	0	0	0
1301401	GRAND BLANC	MI		06/27/2013		261,328	0	0	0	0	0	0	261,328	261,328	0	0	0
1301801	HOUSTON	TX		07/01/2014		69,116	0	0	0	0	0	0	69,116	69,116	0	0	0
1301902	BENTONVILLE	AR		05/31/2013		551,212	0	0	0	0	0	0	551,212	551,212	0	0	0
1302201	SAN FRANCISCO	CA		03/31/2014		57,854	0	0	0	0	0	0	57,854	57,854	0	0	0
1302301	CHARLOTTE	NC		10/31/2013		354,548	0	0	0	0	0	0	354,548	354,548	0	0	0
1302701	EDINA	MIN		08/01/2013		33,753	0	0	0	0	0	0	33,753	33,753	0	0	0
1303001	WAYNE	PA		08/23/2013		130,664	0	0	0	0	0	0	130,664	130,664	0	0	0
1303401	ST. PETERS	MO		09/18/2013		46,886	0	0	0	0	0	0	46,886	46,886	0	0	0
1304101	CHARLOTTE	NC		09/25/2013		302,016	0	0	0	0	0	0	302,016	302,016	0	0	0
1304201	WARRENTON	VA		10/31/2013		71,189	0	0	0	0	0	0	71,189	71,189	0	0	0
1304601	EDISON	NJ		11/07/2013		190,432	0	0	0	0	0	0	190,432	190,432	0	0	0
1304701	SEATTLE	WA		09/11/2013		183,719	0	0	0	0	0	0	183,719	183,719	0	0	0
13047A1	SEATTLE	WA		09/20/2019		53,151	0	0	0	0	0	0	53,151	53,151	0	0	0
1304801	GAITHERSBURG	MD		08/27/2013		119,010	0	0	0	0	0	0	119,010	119,010	0	0	0
1305001	LOUISVILLE	KY		12/19/2013		193,097	0	0	0	0	0	0	193,097	193,097	0	0	0
1305301	BURIEN	WA		10/24/2013		220,213	0	0	0	0	0	0	220,213	220,213	0	0	0
1305502	MESA	AZ		08/01/2013		555,493	0	0	0	0	0	0	555,493	555,493	0	0	0
13055A1	LAKELAND	FL		12/02/2013		31,285	0	0	0	0	0	0	31,285	31,285	0	0	0
1305701	WALDORF	MD		09/11/2013		142,451	0	0	0	0	0	0	142,451	142,451	0	0	0
1305802	BURLINGTON	NJ		08/27/2013		276,644	0	0	0	0	0	0	276,644	276,644	0	0	0
1306001	MENLO PARK	CA		09/10/2013		109,674	0	0	0	0	0	0	109,674	109,674	0	0	0
1306201	LOS ANGELES	CA		02/03/2014		39,774	0	0	0	0	0	0	39,774	39,774	0	0	0
1306501	BALL GROUND	GA		11/04/2013		78,116	0	0	0	0	0	0	78,116	78,116	0	0	0
1307301	BEVERLY HILLS	CA		12/09/2013		90,484	0	0	0	0	0	0	90,484	90,484	0	0	0
1307501	ENCINO	CA		08/01/2014		16,100	0	0	0	0	0	0	16,100	16,100	0	0	0
1307601	LOS ANGELES	CA		08/01/2014		51,782	0	0	0	0	0	0	51,782	51,782	0	0	0
1308001	INDIANAPOLIS	IN		02/27/2014		48,698	0	0	0	0	0	0	48,698	48,698	0	0	0
13081A2	ACWORTH	GA		12/12/2013		82,453	0	0	0	0	0	0	82,453	82,453	0	0	0
13081B1	MORRISVILLE	NC		01/27/2014		87,802	0	0	0	0	0	0	87,802	87,802	0	0	0
13081C1	GREENFIELD	IN		06/19/2014		85,529	0	0	0	0	0	0	85,529	85,529	0	0	0
13081D1	GROVEPORT	OH		01/30/2015		156,276	0	0	0	0	0	0	156,276	156,276	0	0	0
13081F2	COLUMBUS	OH		07/15/2016		66,260	0	0	0	0	0	0	66,260	66,260	0	0	0
13081G2	MEMPHIS	TN		08/08/2016		109,566	0	0	0	0	0	0	109,566	109,566	0	0	0
13081H1	MONEE	IL		05/10/2017		111,396	0	0	0	0	0	0	111,396	111,396	0	0	0
1308201	NORTH CHARLESTON	SC		01/30/2014		78,855	0	0	0	0	0	0	78,855	78,855	0	0	0
1308601	ZIONSVILLE	IN		03/31/2014		69,689	0	0	0	0	0	0	69,689	69,689	0	0	0
1308701	LYNNWOOD	WA		01/30/2014		65,095	0	0	0	0	0	0	65,095	65,095	0	0	0
1308801	SEATTLE	WA		03/04/2014		92,756	0	0	0	0	0	0	92,756	92,756	0	0	0

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STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

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	
	2 City	3 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
1309001	GLENDALE	AZ		09/10/2014		89,181	0	0	0	0	0	0	89,181	89,181	0	0	0
1309301	ROCKVILLE	MD		07/07/2014		119,074	0	0	0	0	0	0	119,074	119,074	0	0	0
1400101	VENTURA	CA		03/31/2014		224,757	0	0	0	0	0	0	224,757	224,757	0	0	0
1400501	HILLIARD	OH		04/08/2014		79,347	0	0	0	0	0	0	79,347	79,347	0	0	0
1400701	RICHARDSON	TX		08/12/2014		419,399	0	0	0	0	0	0	419,399	419,399	0	0	0
1401401	STERLING HEIGHTS	MI		12/30/2014		59,653	0	0	0	0	0	0	59,653	59,653	0	0	0
1401501	BEVERLY HILLS	CA		09/02/2014		105,026	0	0	0	0	0	0	105,026	105,026	0	0	0
1401601	HOUSTON	TX		10/01/2014		37,674	0	0	0	0	0	0	37,674	37,674	0	0	0
1401701	OGDEN	UT		05/30/2014		164,830	0	0	0	0	0	0	164,830	164,830	0	0	0
1401801	MIDLOTHIAN	VA		10/20/2014		333,909	0	0	0	0	0	0	333,909	333,909	0	0	0
1401901	WASHINGTON	DC		05/22/2014		36,940	0	0	0	0	0	0	36,940	36,940	0	0	0
1402001	CRANBURY	NJ		05/08/2014		284,190	0	0	0	0	0	0	284,190	284,190	0	0	0
1402301	SALT LAKE CITY	UT		05/29/2014		49,269	0	0	0	0	0	0	49,269	49,269	0	0	0
1402401	LOUISVILLE	KY		10/01/2014		164,373	0	0	0	0	0	0	164,373	164,373	0	0	0
1402901	MADISON	WI		10/10/2014		92,470	0	0	0	0	0	0	92,470	92,470	0	0	0
1403101	SEATTLE	WA		07/31/2014		208,023	0	0	0	0	0	0	208,023	208,023	0	0	0
1403201	SOUTH OGDEN	UT		06/18/2014		91,565	0	0	0	0	0	0	91,565	91,565	0	0	0
1403301	ALEXANDRIA	VA		12/03/2014		143,661	0	0	0	0	0	0	143,661	143,661	0	0	0
1403601	DENVER	CO		10/21/2014		217,399	0	0	0	0	0	0	217,399	217,399	0	0	0
1403701	SPRINGDALE	AR		10/01/2014		501,257	0	0	0	0	0	0	501,257	501,257	0	0	0
1403901	BURBANK	CA		07/30/2014		132,529	0	0	0	0	0	0	132,529	132,529	0	0	0
1404001	LOUISVILLE	KY		10/01/2014		134,735	0	0	0	0	0	0	134,735	134,735	0	0	0
1404101	ST. PAUL	MN		11/26/2014		125,010	0	0	0	0	0	0	125,010	125,010	0	0	0
1404401	MACEDONIA	OH		04/06/2015		66,445	0	0	0	0	0	0	66,445	66,445	0	0	0
1404601	WILDER	KY		02/24/2015		84,010	0	0	0	0	0	0	84,010	84,010	0	0	0
1404801	STUDIO CITY	CA		12/22/2014		271,499	0	0	0	0	0	0	271,499	271,499	0	0	0
1405202	HOUSTON	TX		11/13/2014		384,726	0	0	0	0	0	0	384,726	384,726	0	0	0
14053A1	DOWNERS GROVE	IL		03/05/2015		219,713	0	0	0	0	0	0	219,713	219,713	0	0	0
14053B1	DOWNERS GROVE	IL		03/05/2015		146,475	0	0	0	0	0	0	146,475	146,475	0	0	0
1405801	AUSTIN	TX		04/01/2015		63,449	0	0	0	0	0	0	63,449	63,449	0	0	0
1406102	AURORA	CO		01/28/2015		71,271	0	0	0	0	0	0	71,271	71,271	0	0	0
1406201	BELLEVUE	WA		02/17/2015		143,749	0	0	0	0	0	0	143,749	143,749	0	0	0
1406401	FLORENCE	KY		06/01/2015		68,006	0	0	0	0	0	0	68,006	68,006	0	0	0
1406701	LOS ANGELES	CA		05/01/2015		39,848	0	0	0	0	0	0	39,848	39,848	0	0	0
1406801	SANTA ANA	CA		01/21/2015		64,558	0	0	0	0	0	0	64,558	64,558	0	0	0
1406902	ELKTON	FL		03/25/2015		599,581	0	0	0	0	0	0	599,581	599,581	0	0	0
1407001	SHERMAN OAKS	CA		05/01/2015		14,943	0	0	0	0	0	0	14,943	14,943	0	0	0
1407101	LOS ANGELES	CA		05/01/2015		44,829	0	0	0	0	0	0	44,829	44,829	0	0	0
1407201	LOS ANGELES	CA		05/01/2015		55,787	0	0	0	0	0	0	55,787	55,787	0	0	0
1407301	AUSTIN	TX		01/27/2015		34,884	0	0	0	0	0	0	34,884	34,884	0	0	0
1407401	READING	PA		03/11/2015		129,878	0	0	0	0	0	0	129,878	129,878	0	0	0
1407501	WAUKESHA	WI		06/01/2015		160,774	0	0	0	0	0	0	160,774	160,774	0	0	0
1500101	SUNNYVALE	CA		07/30/2015		59,590	0	0	0	0	0	0	59,590	59,590	0	0	0
1500201	TUKWILA	WA		11/12/2015		136,735	0	0	0	0	0	0	136,735	136,735	0	0	0
1500301	PAPILLION	NE		05/27/2015		40,605	0	0	0	0	0	0	40,605	40,605	0	0	0
1500401	ERLANGER	KY		05/15/2015		103,879	0	0	0	0	0	0	103,879	103,879	0	0	0
1500502	AGOURA HILLS	CA		07/28/2015		479,299	0	0	0	0	0	0	479,299	479,299	0	0	0
1500601	CHARLESTON	SC		07/16/2015		59,546	0	0	0	0	0	0	59,546	59,546	0	0	0
15006A1	CHARLESTON	SC		09/12/2018		20,671	0	0	0	0	0	0	20,671	20,671	0	0	0
1500701	FERNANDINA BEACH	FL		07/16/2015		72,448	0	0	0	0	0	0	72,448	72,448	0	0	0
1500901	SHERMAN OAKS	CA		09/01/2015		34,630	0	0	0	0	0	0	34,630	34,630	0	0	0
1501101	KEY WEST	FL		08/31/2015		503,152	0	0	0	0	0	0	503,152	503,152	0	0	0
1501301	LAS VEGAS	NV		09/16/2015		135,787	0	0	0	0	0	0	135,787	135,787	0	0	0
1501901	HADLEY	MA		06/01/2015		217,420	0	0	0	0	0	0	217,420	217,420	0	0	0
1502201	TAMPA	FL		08/20/2015		66,365	0	0	0	0	0	0	66,365	66,365	0	0	0
1502701	CARROLLTON	TX		10/01/2015		37,862	0	0	0	0	0	0	37,862	37,862	0	0	0
1502801	EDINA	MN		08/31/2015		66,639	0	0	0	0	0	0	66,639	66,639	0	0	0
1503101	CHASKA	MN		10/30/2015		608,828	0	0	0	0	0	0	608,828	608,828	0	0	0
1503201	STAFFORD	TX		06/22/2015		161,190	0	0	0	0	0	0	161,190	161,190	0	0	0
1503401	WILSONVILLE	OR		12/01/2015		100,863	0	0	0	0	0	0	100,863	100,863	0	0	0

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STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

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	
	2 City	3 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
1503501	SAN RAFAEL	CA		09/30/2015		52,889	0	0	0	0	0	0	52,889	52,889	0	0	0
1503601	DEL MAR	CA		11/18/2015		32,235	0	0	0	0	0	0	32,235	32,235	0	0	0
1503701	GREENVILLE	SC		08/03/2015		141,578	0	0	0	0	0	0	141,578	141,578	0	0	0
1503801	SEATTLE	WA		11/19/2015		208,337	0	0	0	0	0	0	208,337	208,337	0	0	0
1504001	AUBURN	WA		07/21/2015		90,737	0	0	0	0	0	0	90,737	90,737	0	0	0
1504101	PORTLAND	OR		12/04/2015		57,592	0	0	0	0	0	0	57,592	57,592	0	0	0
1504201	PORTLAND	OR		12/04/2015		122,382	0	0	0	0	0	0	122,382	122,382	0	0	0
1504301	SAN MARCOS	CA		10/08/2015		286,765	0	0	0	0	0	0	286,765	286,765	0	0	0
1504501	ONTARIO	CA		12/16/2015		201,449	0	0	0	0	0	0	201,449	201,449	0	0	0
1504601	MADISON	WI		10/01/2015		41,901	0	0	0	0	0	0	41,901	41,901	0	0	0
1504801	EXTON	PA		02/08/2016		54,279	0	0	0	0	0	0	54,279	54,279	0	0	0
1505301	PEACHTREE CITY	GA		10/20/2015		139,471	0	0	0	0	0	0	139,471	139,471	0	0	0
1505401	RALEIGH	NC		10/15/2015		117,347	0	0	0	0	0	0	117,347	117,347	0	0	0
1505501	CHESTERFIELD	MO		11/24/2015		57,057	0	0	0	0	0	0	57,057	57,057	0	0	0
1505601	NEWARK	DE		12/18/2015		83,574	0	0	0	0	0	0	83,574	83,574	0	0	0
1505701	CARLISLE	PA		12/23/2015		75,540	0	0	0	0	0	0	75,540	75,540	0	0	0
1505801	AUSTIN	TX		12/10/2015		94,815	0	0	0	0	0	0	94,815	94,815	0	0	0
1505901	ALTA MONTE SPRINGS	FL		03/01/2016		142,191	0	0	0	0	0	0	142,191	142,191	0	0	0
1506301	GRANDVIEW HEIGHTS	OH		05/18/2016		174,936	0	0	0	0	0	0	174,936	174,936	0	0	0
1506401	SAN ANTONIO	TX		02/09/2016		28,338	0	0	0	0	0	0	28,338	28,338	0	0	0
1506501	BROOK PARK	OH		06/30/2016		52,112	0	0	0	0	0	0	52,112	52,112	0	0	0
1507001	LORTON	VA		05/27/2016		239,454	0	0	0	0	0	0	239,454	239,454	0	0	0
1600101	DALLAS	TX		03/09/2016		56,152	0	0	0	0	0	0	56,152	56,152	0	0	0
1600301	HOUSTON	TX		11/01/2016		97,085	0	0	0	0	0	0	97,085	97,085	0	0	0
1600501	DURHAM	NC		07/28/2016		134,638	0	0	0	0	0	0	134,638	134,638	0	0	0
1600601	ROYERSFORD	PA		08/19/2016		219,577	0	0	0	0	0	0	219,577	219,577	0	0	0
1600701	ERLANGER	KY		08/01/2016		20,920	0	0	0	0	0	0	20,920	20,920	0	0	0
1600801	SEATTLE	WA		03/31/2016		224,289	0	0	0	0	0	0	224,289	224,289	0	0	0
1600901	NEWBURY PARK	CA		04/01/2016		97,044	0	0	0	0	0	0	97,044	97,044	0	0	0
1601101	GARLAND	TX		08/12/2016		162,201	0	0	0	0	0	0	162,201	162,201	0	0	0
1601201	FONTANA	CA		05/04/2016		22,572	0	0	0	0	0	0	22,572	22,572	0	0	0
1601301	ST. HELENA	CA		03/31/2016		46,663	0	0	0	0	0	0	46,663	46,663	0	0	0
16013A1	ST. HELENA	CA		12/27/2018		6,038	0	0	0	0	0	0	6,038	6,038	0	0	0
1601801	BEAVERTON	OR		04/28/2016		32,241	0	0	0	0	0	0	32,241	32,241	0	0	0
1601901	CALABASAS	CA		10/03/2016		62,098	0	0	0	0	0	0	62,098	62,098	0	0	0
1602101	CHARLOTTE	NC		08/25/2016		224,126	0	0	0	0	0	0	224,126	224,126	0	0	0
16021A1	CHARLOTTE	NC		09/28/2018		122,885	0	0	0	0	0	0	122,885	122,885	0	0	0
1602201	NEW ALBANY	OH		09/01/2016		118,187	0	0	0	0	0	0	118,187	118,187	0	0	0
1602301	WESTERVILLE	OH		09/01/2016		72,419	0	0	0	0	0	0	72,419	72,419	0	0	0
1602701	STATE COLLEGE	PA		10/31/2016		126,698	0	0	0	0	0	0	126,698	126,698	0	0	0
1602801	FRANKLIN	WI		08/31/2016		212,756	0	0	0	0	0	0	212,756	212,756	0	0	0
1603201	WASHINGTON	DC		06/01/2016		86,521	0	0	0	0	0	0	86,521	86,521	0	0	0
1603301	WASHINGTON	DC		06/13/2016		100,383	0	0	0	0	0	0	100,383	100,383	0	0	0
1604101	SANTA MARIA	CA		08/15/2016		168,388	0	0	0	0	0	0	168,388	168,388	0	0	0
1604201	GREELEY	CO		07/28/2016		412,831	0	0	0	0	0	0	412,831	412,831	0	0	0
1604301	IRVINE	CA		09/28/2018		172,359	0	0	0	0	0	0	172,359	172,359	0	0	0
1604401	SAN CARLOS	CA		09/28/2018		27,683	0	0	0	0	0	0	27,683	27,683	0	0	0
16044A1	SAN CARLOS	CA		09/03/2019		6,434	0	0	0	0	0	0	6,434	6,434	0	0	0
1604602	SAN DIEGO	CA		11/03/2016		486,021	0	0	0	0	0	0	486,021	486,021	0	0	0
1604701	GREELEY	CO		09/28/2018		275,565	0	0	0	0	0	0	275,565	275,565	0	0	0
1604801	MOUNTAIN VIEW	CA		09/28/2018		57,633	0	0	0	0	0	0	57,633	57,633	0	0	0
1605001	YUKON	OK		09/28/2018		364,007	0	0	0	0	0	0	364,007	364,007	0	0	0
1605101	CYPRESS	TX		09/28/2018		135,771	0	0	0	0	0	0	135,771	135,771	0	0	0
1605301	LONG BEACH	CA		09/28/2018		278,352	0	0	0	0	0	0	278,352	278,352	0	0	0
1605401	BURTONSVILLE	MI		09/28/2018		49,970	0	0	0	0	0	0	49,970	49,970	0	0	0
1605601	ALBUQUERQUE	NM		11/30/2016		150,450	0	0	0	0	0	0	150,450	150,450	0	0	0
1605901	COLLEGE STATION	TX		09/28/2018		169,372	0	0	0	0	0	0	169,372	169,372	0	0	0
1606001	CHARLESTON	SC		12/01/2016		122,721	0	0	0	0	0	0	122,721	122,721	0	0	0
1606101	WARREN	NJ		09/28/2018		94,985	0	0	0	0	0	0	94,985	94,985	0	0	0
1606401	NEW CASTLE	DE		09/28/2018		121,318	0	0	0	0	0	0	121,318	121,318	0	0	0

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STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

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
	2 City	3 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					
1606601	EVANSTON	IL		12/15/2016		29,038	0	0	0	0	0	0	29,038	29,038	0	0	0
1606802	LAS VEGAS	NV		08/01/2017		102,978	0	0	0	0	0	0	102,978	102,978	0	0	0
16068A1	LAS VEGAS	NV		09/28/2018		25,995	0	0	0	0	0	0	25,995	25,995	0	0	0
1607101	SAN RAMON	CA		02/09/2017		230,028	0	0	0	0	0	0	230,028	230,028	0	0	0
1607501	CHANDLER	AZ		04/11/2017		188,524	0	0	0	0	0	0	188,524	188,524	0	0	0
1607701	GILBERT	AZ		02/13/2017		153,587	0	0	0	0	0	0	153,587	153,587	0	0	0
1607801	GILBERT	AZ		09/28/2018		105,163	0	0	0	0	0	0	105,163	105,163	0	0	0
1700201	AUSTIN	TX		09/28/2018		85,456	0	0	0	0	0	0	85,456	85,456	0	0	0
1700501	ANN ARBOR	MI		05/30/2017		168,737	0	0	0	0	0	0	168,737	168,737	0	0	0
1701201	WHITE PLAINS	NY		05/25/2017		220,291	0	0	0	0	0	0	220,291	220,291	0	0	0
1701301	BROOKLYN PARK	MINN		07/10/2017		69,529	0	0	0	0	0	0	69,529	69,529	0	0	0
1701401	BLAINE	MINN		07/10/2017		26,235	0	0	0	0	0	0	26,235	26,235	0	0	0
1702301	NEW BERLIN	WI		10/02/2017		115,103	0	0	0	0	0	0	115,103	115,103	0	0	0
1702501	FRESNO	CA		06/01/2017		115,978	0	0	0	0	0	0	115,978	115,978	0	0	0
1702601	ATLANTA	GA		06/29/2017		156,164	0	0	0	0	0	0	156,164	156,164	0	0	0
1702701	MINNETONKA	MINN		09/01/2017		67,057	0	0	0	0	0	0	67,057	67,057	0	0	0
1702801	EDINA	MINN		06/30/2017		48,534	0	0	0	0	0	0	48,534	48,534	0	0	0
1703001	AGOURA HILLS	CA		08/04/2017		26,083	0	0	0	0	0	0	26,083	26,083	0	0	0
1703101	WAYNE	NJ		08/03/2017		87,349	0	0	0	0	0	0	87,349	87,349	0	0	0
1703802	BENICIA	CA		07/27/2017		484,226	0	0	0	0	0	0	484,226	484,226	0	0	0
1703901	MOORESTOWN	NJ		09/06/2017		136,044	0	0	0	0	0	0	136,044	136,044	0	0	0
1704201	SAN DIEGO	CA		08/03/2017		129,653	0	0	0	0	0	0	129,653	129,653	0	0	0
1704601	CONCORD	CA		08/07/2017		40,178	0	0	0	0	0	0	40,178	40,178	0	0	0
1704701	ST LOUIS	MO		09/08/2017		22,984	0	0	0	0	0	0	22,984	22,984	0	0	0
1704801	WARSON WOODS	MO		09/08/2017		47,633	0	0	0	0	0	0	47,633	47,633	0	0	0
1704901	ST LOUIS	MO		09/08/2017		30,646	0	0	0	0	0	0	30,646	30,646	0	0	0
1705201	SACRAMENTO	CA		09/28/2017		40,232	0	0	0	0	0	0	40,232	40,232	0	0	0
1705501	LOS ANGELES	CA		03/29/2018		17,709	0	0	0	0	0	0	17,709	17,709	0	0	0
1705701	ALEXANDRIA	VA		11/20/2017		392,381	0	0	0	0	0	0	392,381	392,381	0	0	0
1705901	MILL VALLEY	CA		09/28/2018		72,842	0	0	0	0	0	0	72,842	72,842	0	0	0
1706001	GILBERTS	IL		08/31/2017		106,316	0	0	0	0	0	0	106,316	106,316	0	0	0
1706101	ARLINGTON	VA		01/31/2018		179,462	0	0	0	0	0	0	179,462	179,462	0	0	0
1706201	SAN DIEGO	CA		09/06/2017		289,029	0	0	0	0	0	0	289,029	289,029	0	0	0
1706301	COLUMBUS	OH		09/28/2017		81,875	0	0	0	0	0	0	81,875	81,875	0	0	0
1706401	SAN JOSE	CA		10/27/2017		388,668	0	0	0	0	0	0	388,668	388,668	0	0	0
1706601	LOS ANGELES	CA		09/29/2017		130,632	0	0	0	0	0	0	130,632	130,632	0	0	0
1706901	LAKE WORTH	FL		12/18/2017		152,641	0	0	0	0	0	0	152,641	152,641	0	0	0
1707001	LA VERNE	CA		10/27/2017		82,104	0	0	0	0	0	0	82,104	82,104	0	0	0
1707301	VANCOUVER	WA		11/03/2017		146,978	0	0	0	0	0	0	146,978	146,978	0	0	0
1707401	ELKRIDGE	MD		11/15/2017		67,774	0	0	0	0	0	0	67,774	67,774	0	0	0
1707501	MELVILLE	NY		01/24/2018		48,345	0	0	0	0	0	0	48,345	48,345	0	0	0
1707702	ST LOUIS	MO		02/28/2018		421,119	0	0	0	0	0	0	421,119	421,119	0	0	0
1707801	THOUSAND OAKS	CA		09/28/2018		70,565	0	0	0	0	0	0	70,565	70,565	0	0	0
1707901	NOVATO	CA		11/16/2017		81,180	0	0	0	0	0	0	81,180	81,180	0	0	0
1708001	SAN FRANCISCO	CA		01/10/2018		116,834	0	0	0	0	0	0	116,834	116,834	0	0	0
1708401	CHATTANOOGA	TN		01/12/2018		32,570	0	0	0	0	0	0	32,570	32,570	0	0	0
1708502	BURBANK	CA		03/09/2018		277,435	0	0	0	0	0	0	277,435	277,435	0	0	0
1708601	MALDEN	MA		03/05/2018		68,135	0	0	0	0	0	0	68,135	68,135	0	0	0
1708701	LAGUNA NIGUEL	CA		05/30/2018		163,842	0	0	0	0	0	0	163,842	163,842	0	0	0
1800101	DAVIS	CA		04/30/2018		31,936	0	0	0	0	0	0	31,936	31,936	0	0	0
1800401	GRANDVIEW HEIGHTS	OH		09/13/2018		225,220	0	0	0	0	0	0	225,220	225,220	0	0	0
18005A1	LAWRENCEVILLE	GA		03/29/2018		88,721	0	0	0	0	0	0	88,721	88,721	0	0	0
18006A1	NEWMAN	GA		03/29/2018		98,702	0	0	0	0	0	0	98,702	98,702	0	0	0
18007A1	ATLANTA	GA		04/30/2018		205,593	0	0	0	0	0	0	205,593	205,593	0	0	0
1800901	WARRINGTON	PA		09/14/2018		194,066	0	0	0	0	0	0	194,066	194,066	0	0	0
1801001	TUSCALOOSA	AL		08/31/2018		497,563	0	0	0	0	0	0	497,563	497,563	0	0	0
18012A1	CHARLOTTE	NC		11/28/2018		101,663	0	0	0	0	0	0	101,663	101,663	0	0	0
1801301	ROY	UT		09/19/2018		42,147	0	0	0	0	0	0	42,147	42,147	0	0	0
1801501	AGOURA HILLS	CA		10/15/2018		39,500	0	0	0	0	0	0	39,500	39,500	0	0	0
1801701	WESTFORD	MA		09/07/2018		132,252	0	0	0	0	0	0	132,252	132,252	0	0	0

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STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

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	
	2 City	3 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
18018A2	LANCASTER	PA		12/13/2018		333,747	0	0	0	0	0	0	333,747	333,747	0	0	0
18018B2	COATESVILLE	PA		12/13/2018		46,497	0	0	0	0	0	0	46,497	46,497	0	0	0
18018C1	MECHANICSBURG	PA		12/13/2018		38,030	0	0	0	0	0	0	38,030	38,030	0	0	0
18021A2	AUSTIN	TX		10/19/2018		48,535	0	0	0	0	0	0	48,535	48,535	0	0	0
1802301	RIVERSIDE	CA		09/28/2018		60,304	0	0	0	0	0	0	60,304	60,304	0	0	0
1802501	CRANBURY TOWNSHIP	NJ		03/14/2019		224,519	0	0	0	0	0	0	224,519	224,519	0	0	0
1802601	CRANBURY	NJ		03/14/2019		199,102	0	0	0	0	0	0	199,102	199,102	0	0	0
1803101	BURLINGTON	MA		11/19/2018		254,155	0	0	0	0	0	0	254,155	254,155	0	0	0
1803202	ST. LOUIS	MO		01/07/2019		711,756	0	0	0	0	0	0	711,756	711,756	0	0	0
1803301	RENSSELAER	NY		11/14/2018		150,062	0	0	0	0	0	0	150,062	150,062	0	0	0
1803401	SANTEE	CA		02/28/2019		43,188	0	0	0	0	0	0	43,188	43,188	0	0	0
1803801	CITRUS HEIGHTS	CA		04/01/2019		73,909	0	0	0	0	0	0	73,909	73,909	0	0	0
1803901	ATLANTA	GA		01/25/2019		182,626	0	0	0	0	0	0	182,626	182,626	0	0	0
1804101	WYOMING	MI		04/11/2019		103,655	0	0	0	0	0	0	103,655	103,655	0	0	0
1804202	ALBANY	NY		04/04/2019		183,473	0	0	0	0	0	0	183,473	183,473	0	0	0
18J0101	BENNINGTON	VT		10/01/2018		95,948	0	0	0	0	0	0	95,948	95,948	0	0	0
18J0201	MEQUON	WI		10/01/2018		127,206	0	0	0	0	0	0	127,206	127,206	0	0	0
18J0301	STATE COLLEGE	PA		10/01/2018		102,496	0	0	0	0	0	0	102,496	102,496	0	0	0
18J0401	ROXBURY TOWNSHIP	NJ		10/01/2018		753,158	0	0	0	0	0	0	753,158	753,158	0	0	0
18J0501	DOWNINGTOWN	PA		10/01/2018		319,677	0	0	0	0	0	0	319,677	319,677	0	0	0
18J0601	BALTIMORE	MD		10/01/2018		96,272	0	0	0	0	0	0	96,272	96,272	0	0	0
18J0701	WILMINGTON	DE		10/01/2018		354,225	0	0	0	0	0	0	354,225	354,225	0	0	0
18J0801	LAS VEGAS	NV		10/01/2018		74,642	0	0	0	0	0	0	74,642	74,642	0	0	0
18J0901	KATY	TX		10/01/2018		31,466	0	0	0	0	0	0	31,466	31,466	0	0	0
18J1001	ELKTON	MD		10/01/2018		22,237	0	0	0	0	0	0	22,237	22,237	0	0	0
18J1101	PITTSFIELD	MA		10/01/2018		58,585	0	0	0	0	0	0	58,585	58,585	0	0	0
18J1301	FORT LAUDERDALE	FL		10/01/2018		75,477	0	0	0	0	0	0	75,477	75,477	0	0	0
18J1401	BELLEVILLE	IL		10/01/2018		71,978	0	0	0	0	0	0	71,978	71,978	0	0	0
18J1501	ROCKVILLE	MD		10/01/2018		122,708	0	0	0	0	0	0	122,708	122,708	0	0	0
18J1601	BEL AIR	MD		10/01/2018		47,094	0	0	0	0	0	0	47,094	47,094	0	0	0
18J1701	FALLS CHURCH	VA		10/01/2018		174,656	0	0	0	0	0	0	174,656	174,656	0	0	0
18J1901	EAST WINDSOR	NJ		10/01/2018		148,550	0	0	0	0	0	0	148,550	148,550	0	0	0
18J2101	DECATUR	IL		10/01/2018		146,860	0	0	0	0	0	0	146,860	146,860	0	0	0
18J2201	FT. MYERS	FL		10/01/2018		66,253	0	0	0	0	0	0	66,253	66,253	0	0	0
18J2301	PORTAGE	MI		10/01/2018		51,269	0	0	0	0	0	0	51,269	51,269	0	0	0
18J2501	CATONSVILLE	MD		10/01/2018		96,129	0	0	0	0	0	0	96,129	96,129	0	0	0
18J2601	PHILADELPHIA	PA		10/01/2018		63,174	0	0	0	0	0	0	63,174	63,174	0	0	0
18J2701	GUILFORD	CT		10/01/2018		29,060	0	0	0	0	0	0	29,060	29,060	0	0	0
18J2801	SCHAUMBURG	IL		10/01/2018		93,187	0	0	0	0	0	0	93,187	93,187	0	0	0
18J29B1	BELMONT	MA		10/01/2018		130,099	0	0	0	0	0	0	130,099	130,099	0	0	0
18J3001	FIFE	WA		10/01/2018		109,954	0	0	0	0	0	0	109,954	109,954	0	0	0
18J3101	ELLIOTT CITY	MD		10/01/2018		75,379	0	0	0	0	0	0	75,379	75,379	0	0	0
18J3201	NAPERVILLE	IL		10/01/2018		198,167	0	0	0	0	0	0	198,167	198,167	0	0	0
18J3301	ELGIN	IL		10/01/2018		35,425	0	0	0	0	0	0	35,425	35,425	0	0	0
18J34A1	TOWSON	MD		10/01/2018		130,005	0	0	0	0	0	0	130,005	130,005	0	0	0
18J34B1	TOWSON	MD		10/01/2018		20,528	0	0	0	0	0	0	20,528	20,528	0	0	0
18J3501	NEW YORK	NY		10/01/2018		95,177	0	0	0	0	0	0	95,177	95,177	0	0	0
18J3601	CARLE PLACE	NY		10/01/2018		119,912	0	0	0	0	0	0	119,912	119,912	0	0	0
18J37A1	WASHINGTON	DC		10/01/2018		115,270	0	0	0	0	0	0	115,270	115,270	0	0	0
18J37B1	WASHINGTON	DC		10/01/2018		29,197	0	0	0	0	0	0	29,197	29,197	0	0	0
18J3801	CHARLESTON	SC		10/01/2018		122,462	0	0	0	0	0	0	122,462	122,462	0	0	0
18J38A1	CHARLESTON	SC		09/20/2019		35,578	0	0	0	0	0	0	35,578	35,578	0	0	0
18J3901	CAPITOLA	CA		10/01/2018		122,504	0	0	0	0	0	0	122,504	122,504	0	0	0
18J4001	MIAMI	FL		10/01/2018		218,058	0	0	0	0	0	0	218,058	218,058	0	0	0
18J4101	SAN DIEGO	CA		10/01/2018		131,228	0	0	0	0	0	0	131,228	131,228	0	0	0
18J4201	WASHINGTON	DC		10/01/2018		150,257	0	0	0	0	0	0	150,257	150,257	0	0	0
18J4301	ENCINO	CA		10/01/2018		44,679	0	0	0	0	0	0	44,679	44,679	0	0	0
18J4401	COLUMBIA	MD		10/01/2018		8,691	0	0	0	0	0	0	8,691	8,691	0	0	0
18J4702	LOS ANGELES	CA		10/01/2018		82,688	0	0	0	0	0	0	82,688	82,688	0	0	0
18J4801	RIVERSIDE	CA		10/01/2018		128,644	0	0	0	0	0	0	128,644	128,644	0	0	0

STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

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	
	2 City	3 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
18J4901	WATERFORD	CT		10/01/2018		56,463	0	0	0	0	0	0	56,463	56,463	0	0	0
18J5201	FORT COLLINS	CO		10/01/2018		161,208	0	0	0	0	0	0	161,208	161,208	0	0	0
18J5301	DUARTE	CA		10/01/2018		70,830	0	0	0	0	0	0	70,830	70,830	0	0	0
18J5401	BAYSIDE	NY		10/01/2018		110,181	0	0	0	0	0	0	110,181	110,181	0	0	0
18J5501	BELL GARDENS	CA		10/01/2018		66,307	0	0	0	0	0	0	66,307	66,307	0	0	0
1900601	JURUPA VALLEY	CA		07/01/2019		35,038	0	0	0	0	0	0	35,038	35,038	0	0	0
1900701	FAIRFIELD	CA		04/01/2019		57,510	0	0	0	0	0	0	57,510	57,510	0	0	0
1900802	BELLEVUE	WA		05/30/2019		273,387	0	0	0	0	0	0	273,387	273,387	0	0	0
1901501	GREENSBORO	NC		07/25/2019		23,082	0	0	0	0	0	0	23,082	23,082	0	0	0
1901601	SANTA CRUZ	CA		10/01/2019		198,247	0	0	0	0	0	0	198,247	198,247	0	0	0
1901801	SAN DIEGO	CA		07/31/2019		240,598	0	0	0	0	0	0	240,598	240,598	0	0	0
1901901	DEL MAR	CA		07/31/2019		107,410	0	0	0	0	0	0	107,410	107,410	0	0	0
1902201	WEST WHITELAND TOWNSHIP	PA		07/18/2019		127,453	0	0	0	0	0	0	127,453	127,453	0	0	0
1902601	RALEIGH	NC		09/04/2019		88,531	0	0	0	0	0	0	88,531	88,531	0	0	0
1902701	LITHIA SPRINGS	GA		09/05/2019		200,289	0	0	0	0	0	0	200,289	200,289	0	0	0
1902801	ASHLAND	VA		12/23/2019		27,757	0	0	0	0	0	0	27,757	27,757	0	0	0
1903001	SAN ANTONIO	TX		10/30/2019		148,623	0	0	0	0	0	0	148,623	148,623	0	0	0
1903701	HERNDON	VA		11/01/2019		78,036	0	0	0	0	0	0	78,036	78,036	0	0	0
1904101	PASADENA	CA		11/19/2019		173,481	0	0	0	0	0	0	173,481	173,481	0	0	0
1904501	SOUTH JORDAN	UT		01/30/2020		41,535	0	0	0	0	0	0	41,535	41,535	0	0	0
1905101	SALT LAKE CITY	UT		01/13/2020		164,097	0	0	0	0	0	0	164,097	164,097	0	0	0
9710801	NEWPORT NEWS	VA		04/29/1998		234,291	0	0	0	0	0	0	234,291	234,291	0	0	0
9908601	GARDEN GROVE	CA		02/13/2017		141,341	0	0	0	0	0	0	141,341	141,341	0	0	0
9913401	WOODLAND HILLS	CA		02/13/2017		88,504	0	0	0	0	0	0	88,504	88,504	0	0	0
0299999. Mortgages with partial repayments						52,028,304	0	0	0	0	0	0	52,028,304	52,028,304	0	0	0
0599999 - Totals						540,173,463	0	0	0	0	0	0	540,173,463	540,173,463	0	0	0

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STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE 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 and Admini- strative Symbo	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									
000000-00-0	AEA Investors Small Business Fund II, L.P.	New York	NY	AEA Investors SBF, LLC		12/23/2009	3	0	395,108	0	303,026	2.920
000000-00-0	AEA Investors Small Business Fund III, L.P.	New York	NY	AEA Investors SBF, LLC		03/24/2016	3	0	183,254	0	147,260	0.680
000000-00-0	AEA Investors Small Business Fund IV, L.P.	New York	NY	AEA Investors SBF, LLC		10/10/2019	3	0	489,512	0	7,163,849	1.140
000000-00-0	Apollo Investment Fund VIII, L.P.	Purchase	NY	Apollo Capital Management VIII, Inc.		12/10/2013	3	0	124,462	0	4,717,959	0.340
000000-00-0	Apollo Natural Resources Partners II, L.P.	New York	NY	Apollo Global Management, Inc.		09/28/2016	3	0	2,930,057	0	5,451,807	0.720
000000-00-0	Arlington Capital Partners V, L.P.	Chevy Chase	MD	Arlington Capital Partners, L.P.		08/23/2019	3	0	57,885	0	10,896,157	1.190
000000-00-0	Arsenal Capital Partners IV, L.P.	New York	NY	Arsenal Capital Management, L.P.		04/22/2016	3	0	192,573	0	2,487,229	1.210
000000-00-0	Arsenal Capital Partners V, L.P.	New York	NY	Arsenal Capital Management, L.P.		07/16/2019	3	0	3,313,328	0	9,282,925	0.760
000000-00-0	Aterian Investment Partners II, L.P.	New York	NY	Aterian Investment Partners GP II, L.P.		02/07/2014	3	0	158,860	0	1,264,348	2.110
000000-00-0	Aurora Equity Partners IV, L.P.	Los Angeles	CA	Aurora Capital Group, LLC		06/14/2011	3	0	13,217	0	2,121,017	1.960
000000-00-0	Aurora Equity Partners V, L.P.	Los Angeles	CA	Aurora Capital Group, LLC		06/09/2016	3	0	981,695	0	3,551,994	1.630
000000-00-0	Birch Hill Equity Partners V, L.P.	Toronto	CAN	Birch Hill Equity Partners Management Inc.		11/25/2015	3	0	584,438	0	2,530,276	1.080
000000-00-0	Calera Capital Partners IV, L.P.	San Francisco	CA	Calera Capital Investors IV, L.P.		01/22/2008	3	0	10,380	0	147,674	1.880
000000-00-0	Calera Capital Partners V, L.P.	San Francisco	CA	Calera Capital Investors V, L.P.		10/31/2017	3	0	487,219	0	1,790,752	1.020
000000-00-0	CapStreet IV, L.P.	Houston	TX	The CapStreet Group, LLC		01/21/2015	3	0	325,685	0	2,153,613	2.500
000000-00-0	CapStreet V, L.P.	Houston	TX	The CapStreet Group, LLC		12/18/2019	3	0	58,558	0	9,751,869	2.620
000000-00-0	Catterton Latin America II, L.P.	Greenwich	CT	CALA Managing Partner II, L.P.		07/18/2016	3	0	41,846	0	383,402	0.820
000000-00-0	Catterton Latin America III, L.P.	Greenwich	CT	CALA Managing Partner III, L.P.		03/30/2020	3	913,821	0	0	7,086,179	3.200
000000-00-0	Catterton Partners VII, L.P.	Greenwich	CT	Catterton Partners VII		03/18/2013	3	0	42,449	0	2,426,039	0.880
000000-00-0	Catterton Partners VIII, L.P.	Greenwich	CT	Catterton Partners VIII		06/12/2017	3	0	725,223	0	2,628,370	0.530
000000-00-0	Centre Capital Investors VI, L.P.	New York	NY	Centre Partners VI, L.P.		06/17/2016	3	0	61,930	0	227,169	1.250
000000-00-0	Centre Capital Investors VII, L.P.	New York	NY	Centre Partners VII, L.P.		05/29/2018	3	0	9,351	0	5,233,399	3.070
000000-00-0	Clairvest Equity Partners IV-A, L.P.	Toronto	CAN	Clairvest General Partners IV, L.P.		12/21/2010	3	0	74,167	0	1,107,992	23.900
000000-00-0	Clairvest Equity Partners V-A, L.P.	Toronto	CAN	Clairvest Equity Partners		03/13/2015	3	0	393,971	0	880,856	7.160
000000-00-0	Clayton, Dubilier & Rice Fund X, L.P.	New York	NY	CD&R Associates X, L.P.		03/26/2018	3	0	2,107,641	0	5,026,812	0.120
000000-00-0	Cortec Group Fund V, L.P.	New York	NY	Cortec Investment V, LLC		04/15/2011	3	0	4,641	0	171,935	3.090
000000-00-0	Cortec Group Fund VI, L.P.	New York	NY	Cortec Investment VI, LLC		07/09/2015	3	0	531,753	0	1,293,288	1.100
000000-00-0	Cortec Group Fund VII, L.P.	New York	NY	Cortec Investment VII, LLC		12/10/2019	3	0	237,422	0	16,423,063	1.070
000000-00-0	Cressey & Co. Fund V, L.P.	Chicago	IL	Cressey & Company GP, LP		04/10/2015	3	0	160,000	0	416,000	0.900
000000-00-0	Cressey & Co. Fund VI, L.P.	Chicago	IL	Cressey & Company GP, LP		12/14/2018	3	0	159,000	0	3,975,000	0.890
000000-00-0	Green Equity Investors VI, L.P.	Los Angeles	CA	GEI Capital, LLC		11/29/2012	3	0	25,751	0	3,747,864	0.900
000000-00-0	Green Equity Investors VII, L.P.	Los Angeles	CA	GEI Capital, LLC		05/11/2017	3	0	375,179	0	1,115,427	0.090
000000-00-0	Harvest Partners VI, L.P.	New York	NY	Harvest Association VI, LLC		11/28/2011	3	0	1,199,312	0	718,231	2.050
000000-00-0	Harvest Partners VII, L.P.	New York	NY	Harvest Association VII, LLC		09/27/2016	3	0	1,584,120	0	232,145	0.780
000000-00-0	Harvest Partners VIII, L.P.	New York	NY	Harvest Association VIII, LLC		11/26/2019	3	0	1,621,006	0	22,297,662	1.770
000000-00-0	JFL Equity Investors III, L.P.	New York	NY	JFL Equity Investors III, L.P.		02/11/2011	3	0	359,825	0	0	1.620
000000-00-0	JFL Equity Investors IV, L.P.	New York	NY	JFL Equity Investors IV, L.P.		03/28/2016	3	0	289,842	0	1,392,546	1.080
000000-00-0	Leeds Equity Partners V, L.P.	New York	NY	Leeds Equity Associates V, L.P.		03/26/2015	3	0	8,372	0	1,013,169	1.320
000000-00-0	Leeds Equity Partners VI, L.P.	New York	NY	Leeds Equity Associates VI, L.P.		06/01/2017	3	0	987,092	0	2,127,100	1.250
000000-00-0	Levine Leichtman Capital Partners VI, L.P.	Beverly Hills	CA	LLCP Partners VI GP, L.P.		05/30/2017	3	0	133,700	0	10,315,015	1.220
000000-00-0	Littlejohn Fund IV, L.P.	Greenwich	CT	Littlejohn Associates IV, LLC		12/16/2015	3	0	48,648	0	1,110,430	1.560
000000-00-0	Littlejohn Fund V, L.P.	Greenwich	CT	Littlejohn & Co LLC		07/02/2014	3	0	13,707	0	1,588,561	0.490
000000-00-0	Lovell Minnick Equity Partners III, L.P.	Rolling Hills Estates	CA	Lovell Minnick Equity Advisors III, LLC		10/21/2008	3	0	621,258	0	10,097,780	5.950
000000-00-0	Lovell Minnick Equity Partners IV, L.P.	Radnor	PA	Lovell Minnick Equity Advisors IV, LLC		03/26/2015	3	0	56,253	0	785,200	1.160
000000-00-0	Lovell Minnick Equity Partners V, L.P.	Radnor	PA	Lovell Minnick Equity Advisors V, LLC		10/24/2019	3	0	1,712,302	0	14,722,049	2.610
000000-00-0	Madison Dearborn Capital Partners VII, L.P.	Chicago	IL	Madison Dearborn Partners, LLC		12/16/2015	3	0	39,364	0	3,175,127	0.330
000000-00-0	Marlin Equity V, L.P.	Hermosa Beach	CA	Marlin Management Company, LLC		02/20/2018	3	0	20,070	0	1,880,530	0.180
000000-00-0	Marlin Heritage II, L.P.	Hermosa Beach	CA	Marlin Management Company, LLC		10/23/2017	3	0	171,094	0	147,386	0.130
000000-00-0	MidOcean Partners V, L.P.	New York	NY	MidOcean Partners, L.P.		05/21/2018	3	0	127,837	0	9,918,843	1.340
000000-00-0	NewSpring Growth Capital III, L.P.	Radnor	PA	NewSpring Capital, LLC		03/02/2012	3	0	28,125	0	421,875	4.110
000000-00-0	North Castle Partners VII, L.P.	Greenwich	CT	NCP GP VII, LLC		12/28/2018	3	0	1,137,900	0	5,228,983	4.300
000000-00-0	Novacap TMT V, L.P.	Longueuil	CAN	Novacap International TMT V, L.P.		10/05/2017	3	0	642,463	0	2,781,044	2.160
000000-00-0	SPC Partners IV, L.P.	San Francisco	CA	SPC Management IV, LLC		04/25/2008	3	0	204,837	0	220,087	2.970
000000-00-0	SPC Partners V, L.P.	San Francisco	CA	SPC Management V, LLC		07/02/2012	3	0	216,354	0	737,100	2.590
000000-00-0	Sterling Investment Partners III, L.P.	Westport	CT	Sterling Investment Partners Advisors, LLC		01/02/2014	3	0	1,495,023	0	2,385,386	1.240
000000-00-0	Sun Capital Partners V, L.P.	Boca Raton	FL	Sun Capital Advisors V, L.P.		05/21/2007	3	0	538,163	0	1,705,216	0.530
000000-00-0	Sun Capital Partners VI, L.P.	Boca Raton	FL	Sun Capital Advisors VI, L.P.		08/15/2013	3	0	427,281	0	4,933,222	0.660
000000-00-0	Sun Capital Partners VII, L.P.	Boca Raton	FL	Sun Capital Advisors VII, L.P.		12/17/2019	3	0	2,900,837	0	12,656,019	1.220
000000-00-0	Thoma Bravo Special Opportunities Fund II, L.P.	Chicago	IL	Thoma Bravo, LLC		04/28/2015	3	0	62,162	0	310,528	0.490
000000-00-0	Thoma Bravo XII, L.P.	Chicago	IL	Thoma Bravo, LLC		05/27/2016	3	0	606,241	0	640,481	0.410
000000-00-0	Thoma Bravo XIII, L.P.	Chicago	IL	Thoma Bravo, LLC		02/13/2019	3	0	6,286,633	0	9,751,344	0.420

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STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE 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 and 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									
000000-00-0	Torquest Partners Fund (U.S.) IV, L.P.	Toronto	CAN	Torquest Capital Fund IV		08/31/2016	3	0	138,336	0	1,562,338	1.220
000000-00-0	TSG6, L.P.	San Francisco	CA	TSG6 Management, LLC		07/03/2012	3	0	94,769	0	2,689,556	1.150
000000-00-0	TSG7-A, L.P.	San Francisco	CA	TSG7 Management, LLC		03/29/2016	3	0	35,151	0	1,543,859	0.310
000000-00-0	TSG7-B, L.P.	San Francisco	CA	TSG7 Management, LLC		01/15/2016	3	0	27,336	0	971,399	0.490
000000-00-0	TSG8, L.P.	San Francisco	CA	TSG8 Management, LLC		01/07/2019	3	0	2,466,008	0	18,178,424	0.560
000000-00-0	Veritas Capital Fund VI, L.P.	New York	NY	Veritas Capital		06/14/2017	3	0	2,235,667	0	2,260,268	0.470
000000-00-0	Vortus Investments II, L.P.	Fort Worth	TX	Vortus Investments		06/09/2017	3	0	95,704	0	2,081,825	0.720
000000-00-0	Vortus Investments, L.P.	Fort Worth	TX	Vortus Investments		06/03/2014	3	0	7,967	0	448,346	1.160
000000-00-0	Wind Point Partners IX-A, L.P.	Chicago	IL	Wind Point Investors, L.P.		09/05/2019	3	0	1,146,998	0	9,472,752	2.060
000000-00-0	Wind Point Partners VIII-A, L.P.	Chicago	IL	Wind Point Investors, L.P.		06/06/2016	3	0	38,846	0	2,290,349	0.770
000000-00-0	Wynnefield Private Equity Partners I, L.P.	Bala Synwyd	PA	New Wynnefield GP, LLC		07/13/2000	3	0	45,229	0	0	99.000
000000-00-0	Yorktown Energy Partners VII, L.P.	New York	NY	Yorktown VII Company, LLC		10/10/2006	3	0	1,103	0	11,503	0.450
000000-00-0	Yorktown Energy Partners VIII, L.P.	New York	NY	Yorktown VIII Company, LLC		09/29/2008	3	0	45,076	0	0	0.990
000000-00-0	Yorktown Energy Partners XI, L.P.	New York	NY	Yorktown Partners, LLC		04/22/2016	3	0	77,434	0	633,048	0.570
1999999. Joint Venture Interests - Common Stock - Unaffiliated								913,821	45,252,000	0	281,341,276	XXX
000000-00-0	PPM America Private Equity Fund III, L.P.	Chicago	IL	PPM America Capital Partners III, LLC		03/04/2008	3	0	442,187	0	0	49.750
000000-00-0	PPM America Private Equity Fund IV, L.P.	Chicago	IL	PPM America Capital Partners IV, LLC		04/28/2015	3	0	143,937	0	34,566,750	49.880
000000-00-0	PPM America Private Equity Fund V, L.P.	Chicago	IL	PPM America Capital Partners V, LLC		02/11/2014	3	0	295,561	0	5,494,574	49.880
000000-00-0	PPM America Private Equity Fund VI, L.P.	Chicago	IL	PPM America Capital Partners VI, LLC		01/20/2016	3	0	908,880	0	2,903,552	47.890
000000-00-0	PPM America Private Equity Fund VII, L.P.	Chicago	IL	PPM America Capital Partners VII, LLC		06/27/2018	3	0	48,131,253	0	142,602,386	53.240
000000-00-0	PPM Loan Management Holding Company, LLC	Chicago	IL	PPM Loan Management Holding Company, LLC		12/01/2017	3	0	3,700,000	0	26,300,000	99.980
2099999. Joint Venture Interests - Common Stock - Affiliated								0	53,621,818	0	211,867,262	XXX
000000-00-0	Harbert Real Estate Fund V, L.P.	Birmingham	AL	Harbert US Real Estate Fund V GP, LLC		12/07/2012	2	0	4,521	0	465,238	1.080
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	4,521	0	465,238	XXX
000000-00-0	Mesa West Real Estate Income Fund IV, L.P.	Los Angeles	CA	Mesa West Real Estate Income Fund IV GP, LLC		03/16/2017	2	0	1,050,000	0	4,400,000	2.300
000000-00-0	Principal Real Estate Debt Fund II, L.P.	Chicago	IL	Principal Real Estate Debt Fund II GP, LLC		12/13/2017	2	0	310,970	0	5,370,994	3.100
000000-00-0	Square Mile Credit Partners II, L.P.	New York	NY	Square Mile Capital Management, LLC		02/27/2019	2	0	422,278	0	9,196,360	2.000
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated								0	1,783,248	0	18,967,354	XXX
4899999. Total - Unaffiliated								913,821	47,039,769	0	300,773,868	XXX
4999999. Total - Affiliated								0	53,621,818	0	211,867,262	XXX
5099999 - Totals								913,821	100,661,587	0	512,641,130	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						
000000-00-0	AEA Investors Small Business Fund II, L.P.	New York	NY	Normal distributions and adjustments	12/23/2009	01/29/2020	812,444	0	0	0	0	0	0	812,444	812,444	0	0	0	
000000-00-0	Apollo Investment Fund VII, L.P.	Purchase	NY	Normal distributions and adjustments	01/25/2008	03/27/2020	250,518	0	0	0	0	0	0	250,518	250,518	0	0	0	
000000-00-0	Apollo Investment Fund VIII, L.P.	Purchase	NY	Normal distributions and adjustments	12/10/2013	02/20/2020	357,543	0	0	0	0	0	0	357,543	357,543	0	0	0	
000000-00-0	Arsenal Capital Partners II, L.P.	New York	NY	Normal distributions and adjustments	12/18/2006	01/09/2020	2,306,939	0	0	0	0	0	0	2,306,939	2,306,939	0	0	0	
000000-00-0	Arsenal Capital Partners IV, L.P.	New York	NY	Normal distributions and adjustments	04/22/2016	01/09/2020	876,192	0	0	0	0	0	0	876,192	876,192	0	0	0	
000000-00-0	Arsenal Capital Partners V, L.P.	New York	NY	Normal distributions and adjustments	07/16/2019	01/28/2020	2,324	0	0	0	0	0	0	2,324	2,324	0	0	0	
000000-00-0	B2B Solutions, LLC	Stamford	CT	Normal distributions and adjustments	12/31/2018	03/17/2020	239,669	0	0	0	0	0	0	239,669	239,669	0	0	0	

STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

SCHEDULE BA - PART 3Showing 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	
000000-00-0	Calera Capital Partners IV, L.P.	San Francisco	CA	Normal distributions and adjustments	01/22/2008	01/13/2020	2,259,367	0	0	0	0	0	0	2,259,367	2,259,367	0	0	0	0	
000000-00-0	Catterton Partners VII, L.P.	Greenwich	CT	Normal distributions and adjustments	03/18/2013	03/24/2020	64,725	0	0	0	0	0	0	64,725	64,725	0	0	0	0	
000000-00-0	CIVC Partners Fund III, L.P.	Chicago	IL	Normal distributions and adjustments	08/14/2003	01/02/2020	263	0	0	0	0	0	0	263	263	0	0	0	0	
000000-00-0	Clairvest Equity Partners IV-A, L.P.	Toronto	CAN	Normal distributions and adjustments	12/21/2010	01/29/2020	1,353,058	0	0	0	0	0	0	1,353,058	1,353,058	0	0	0	0	
000000-00-0	Clayton, Dubilier & Rice Fund IX, L.P.	New York	NY	Normal distributions and adjustments	11/20/2013	02/20/2020	2,730,444	0	0	0	0	0	0	2,730,444	2,730,444	0	0	0	0	
000000-00-0	Cortec Group Fund V, L.P.	New York	NY	Normal distributions and adjustments	04/15/2011	02/24/2020	4,641	0	0	0	0	0	0	4,641	4,641	0	0	0	0	
000000-00-0	Cortec Group Fund VII, L.P.	New York	NY	Normal distributions and adjustments	12/10/2019	01/28/2020	1,517,313	0	0	0	0	0	0	1,517,313	1,517,313	0	0	0	0	
000000-00-0	Cressey & Co. Fund IV, L.P.	Chicago	IL	Normal distributions and adjustments	05/19/2009	03/10/2020	1,041,701	0	0	0	0	0	0	1,041,701	1,041,701	0	0	0	0	
000000-00-0	Green Equity Investors VI, L.P.	Los Angeles	CA	Normal distributions and adjustments	11/29/2012	03/05/2020	77,437	0	0	0	0	0	0	77,437	77,437	0	0	0	0	
000000-00-0	JFL Equity Investors IV, L.P.	New York	NY	Normal distributions and adjustments	03/28/2016	03/02/2020	323,049	0	0	0	0	0	0	323,049	323,049	0	0	0	0	
000000-00-0	Leeds Equity Partners V, L.P.	New York	NY	Normal distributions and adjustments	03/26/2015	03/05/2020	1,081,973	0	0	0	0	0	0	1,081,973	1,081,973	0	0	0	0	
000000-00-0	Lexington Capital Partners VII, L.P.	New York	NY	Normal distributions and adjustments	03/25/2010	03/30/2020	656,113	0	0	0	0	0	0	656,113	656,113	0	0	0	0	
000000-00-0	Littlejohn Fund V, L.P.	Greenwich	CT	Normal distributions and adjustments	07/02/2014	02/20/2020	115,996	0	0	0	0	0	0	115,996	115,996	0	0	0	0	
000000-00-0	Lovell Minnick Equity Partners III, L.P.	Rolling Hills Estates	CA	Normal distributions and adjustments	10/21/2008	02/14/2020	2,344,353	0	0	0	0	0	0	2,344,353	2,344,353	0	0	0	0	
000000-00-0	New Mountain Partners III, L.P.	New York	NY	Dissolution	08/09/2007	01/03/2020	180,940	(180,940)	0	0	0	(180,940)	0	0	0	0	0	0	180,939	
000000-00-0	NewSpring Growth Capital II, L.P.	Radnor	PA	Normal distributions and adjustments	10/04/2007	01/09/2020	70,037	0	0	0	0	0	0	70,037	70,037	0	0	0	0	
000000-00-0	NewSpring Growth Capital III, L.P.	Radnor	PA	Normal distributions and adjustments	03/02/2012	03/27/2020	635,383	0	0	0	0	0	0	635,383	635,383	0	0	0	0	
000000-00-0	Seidler Equity Partners IV, L.P.	Marina Del Rey	CA	Normal distributions and adjustments	03/23/2010	01/10/2020	47,669	0	0	0	0	0	0	47,669	47,669	0	0	0	0	
000000-00-0	Sorenson Capital Partners III, L.P.	Lehi	UT	Normal distributions and adjustments	12/17/2014	02/28/2020	100,963	0	0	0	0	0	0	100,963	100,963	0	0	0	0	
000000-00-0	SPC Partners V, L.P.	San Francisco	CA	Normal distributions and adjustments	07/02/2012	01/17/2020	601,777	0	0	0	0	0	0	601,777	601,777	0	0	0	0	
000000-00-0	Sterling Investment Partners III, L.P.	Westport	CT	Normal distributions and adjustments	01/02/2014	02/21/2020	415,755	0	0	0	0	0	0	415,755	415,755	0	0	0	0	
000000-00-0	Sun Capital Partners V, L.P.	Boca Raton	FL	Normal distributions and adjustments	05/21/2007	03/31/2020	538,163	0	0	0	0	0	0	538,163	538,163	0	0	0	0	
000000-00-0	Sun Capital Partners VI, L.P.	Boca Raton	FL	Normal distributions and adjustments	08/15/2013	01/07/2020	813,397	0	0	0	0	0	0	813,397	813,397	0	0	0	0	
000000-00-0	Thoma Bravo Special Opp. Fund I, L.P.	Chicago	IL	Normal distributions and adjustments	08/20/2013	03/02/2020	32,386	0	0	0	0	0	0	32,386	32,386	0	0	0	0	
000000-00-0	Thoma Bravo X, L.P.	Chicago	IL	Normal distributions and adjustments	02/08/2012	03/02/2020	123,059	0	0	0	0	0	0	123,059	123,059	0	0	0	0	
000000-00-0	Thoma Bravo XI, L.P.	Chicago	IL	Normal distributions and adjustments	06/02/2014	03/02/2020	181,325	0	0	0	0	0	0	181,325	181,325	0	0	0	0	
000000-00-0	Thoma Bravo XII, L.P.	Chicago	IL	Normal distributions and adjustments	05/27/2016	02/07/2020	228,491	0	0	0	0	0	0	228,491	228,491	0	0	0	0	
000000-00-0	TS67-B, L.P.	San Francisco	CA	Normal distributions and adjustments	01/15/2016	03/24/2020	170,552	0	0	0	0	0	0	170,552	170,552	0	0	0	0	
000000-00-0	Yorktown Energy Partners IX, L.P.	New York	NY	Normal distributions and adjustments	11/12/2010	01/09/2020	130,159	0	0	0	0	0	0	130,159	130,159	0	0	0	0	
000000-00-0	Yorktown Energy Partners VII, L.P.	New York	NY	Normal distributions and adjustments	10/10/2006	02/06/2020	55,660	0	0	0	0	0	0	55,660	55,660	0	0	0	0	
000000-00-0	Yorktown Energy Partners VIII, L.P.	New York	NY	Normal distributions and adjustments	09/29/2008	02/06/2020	140,544	0	0	0	0	0	0	140,544	140,544	0	0	0	0	
000000-00-0	Yorktown Energy Partners X, L.P.	New York	NY	Normal distributions and adjustments	05/23/2013	02/10/2020	442,306	0	0	0	0	0	0	442,306	442,306	0	0	0	0	
000000-00-0	Yorktown Energy Partners XI, L.P.	New York	NY	Normal distributions and adjustments	04/22/2016	02/12/2020	167,069	0	0	0	0	0	0	167,069	167,069	0	0	0	0	
1999999	Joint Venture Interests - Common Stock - Unaffiliated							23,491,697	(180,940)	0	0	0	(180,940)	0	23,310,757	23,310,757	0	0	0	180,939
000000-00-0	PPM America Private Equity Fund V, L.P.	Chicago	IL	Normal distributions and adjustments	02/11/2014	01/10/2020	779,509	0	0	0	0	0	0	779,509	779,509	0	0	0	0	
000000-00-0	PPM America Private Equity Fund VI, L.P.	Chicago	IL	Normal distributions and adjustments	01/20/2016	01/16/2020	1,025,974	0	0	0	0	0	0	1,025,974	1,025,974	0	0	0	0	
000000-00-0	PPM America Private Equity Fund VII, L.P.	Chicago	IL	Normal distributions and adjustments	06/27/2018	02/28/2020	3,645,862	0	0	0	0	0	0	3,645,862	3,645,862	0	0	0	0	
000000-00-0	PPM Loan Management Holding Company, LLC	Chicago	IL	Normal distributions and adjustments	12/01/2017	01/21/2020	3,640,546	0	0	0	0	0	0	3,640,546	3,640,546	0	0	0	0	
2099999	Joint Venture Interests - Real Estate - Affiliated							9,091,891	0	0	0	0	0	0	9,091,891	9,091,891	0	0	0	0
000000-00-0	Harbert Real Estate Fund V, L.P.	Birmingham	AL	Normal distributions and adjustments	12/07/2012	02/20/2020	421,306	0	0	0	0	0	0	421,306	421,306	0	0	0	0	
2199999	Joint Venture Interests - Real Estate - Unaffiliated							421,306	0	0	0	0	0	0	421,306	421,306	0	0	0	0
000000-00-0	Principal Real Estate Debt Fund II, L.P.	Chicago	IL	Normal distributions and adjustments	12/13/2017	03/31/2020	1,079,680	0	0	0	0	0	0	1,079,680	1,079,680	0	0	0	0	
000000-00-0	Square Mile Credit Partners II, L.P.	New York	NY	Normal distributions and adjustments	02/27/2019	03/26/2020	846,903	0	0	0	0	0	0	846,903	846,903	0	0	0	0	
000000-00-0	Walton Street Real Estate Debt Fund, L.P.	Chicago	IL	Normal distributions and adjustments	03/11/2016	02/20/2020	1,299,563	0	0	0	0	0	0	1,299,563	1,299,563	0	0	0	0	
2399999	Joint Venture Interests - Mortgage Loans - Unaffiliated							3,226,146	0	0	0	0	0	0	3,226,146	3,226,146	0	0	0	0
4899999	Total - Unaffiliated							27,139,149	(180,940)	0	0	0	(180,940)	0	26,958,209	26,958,209	0	0	0	180,939
4999999	Total - Affiliated							9,091,891	0	0	0	0	0	0	9,091,891	9,091,891	0	0	0	0
5099999	Totals							36,231,040	(180,940)	0	0	0	(180,940)	0	36,050,100	36,050,100	0	0	0	180,939

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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 and Administrative Symbol
21H032-62-1	G2SF 3.5 2/20		01/15/2020	BARCLAYS		9,954,733	9,656,000	17,837	1
21H040-62-4	G2SF 4 2/20		01/15/2020	CITICORP		9,862,168	9,510,000	20,077	1
21H042-62-0	G2SF 4.5 2/20		01/15/2020	CITICORP		1,496,862	1,425,000	3,384	1
36179U-UK-6	GINNIE MAE MA5986		02/18/2020	CITICORP		5,511,821	5,315,000	11,221	1
36179U-WA-6	GINNIE MAE MA6041		02/20/2020	CITICORP		4,028,398	3,835,000	9,108	1
36179U-XT-4	GINNIE MAE MA6090		02/18/2020	BARCLAYS		9,261,943	8,984,000	16,595	1Z
36179V-DN-7	GINNIE MAE MA6409		01/30/2020	Various		9,538,640	9,278,508	14,691	1
36179V-DP-2	GINNIE MAE MA6410		01/23/2020	BMO		9,970,500	9,600,000	21,467	1
36179V-FP-0	GINNIE MAE MA6474		02/04/2020	PARIBAS		10,778,693	10,495,000	3,498	1
912810-PU-6	US TREASURY NOTES		01/15/2020	DEUTSCHE BANK		21,654,552	15,000,000	127,747	1
912810-RK-6	US TREASURY NOTES		01/31/2020	Various		19,026,517	18,000,000	191,984	1
912810-SJ-8	US TREASURY NOTES		03/31/2020	Various		13,456,889	13,300,000	119,230	1
912828-2F-6	US TREASURY NOTES		02/25/2020	Various		20,848,937	21,000,000	90,865	1
912828-20-2	US TREASURY NOTES		02/24/2020	JP MORGAN		2,500,301	2,500,000	1,133	1FE
912828-2U-3	US TREASURY NOTES		01/15/2020	BMO		15,182,864	15,000,000	106,628	1
912828-L5-7	US TREASURY NOTES		02/24/2020	Various		31,736,063	31,500,000	174,139	1
912828-P4-6	US TREASURY NOTES		01/15/2020	BOA ML		19,948,518	20,000,000	136,005	1
912828-R6-9	US TREASURY NOTES		02/07/2020	Various		42,216,390	42,000,000	101,940	1
912828-V9-8	US TREASURY NOTES		01/15/2020	JP MORGAN		15,542,052	15,000,000	141,236	1
912828-XH-8	US TREASURY NOTES		03/03/2020	BNP PARIBAS		11,026,248	11,000,000	31,920	1
912828-YK-0	US TREASURY NOTES		03/10/2020	Various		18,410,685	18,000,000	100,082	1
912828-YS-3	US TREASURY NOTES		01/15/2020	NOMURA		14,954,357	15,000,000	44,712	1
000000-00-0	G2SF 3 2/20		01/15/2020	CITICORP		16,195,852	15,790,000	25,001	1Z
0599999. Subtotal - Bonds - U.S. Governments						333,103,983	321,188,508	1,510,500	XXX
168863-DL-9	REPUBLIC OF CHILE	C.	01/22/2020	HSBC		1,564,155	1,500,000	292	1FE
195325-DR-3	REPUBLIC OF COLOMBIA	C.	01/21/2020	GOLDMAN SACHS		1,978,160	2,000,000	0	2FE
288785-JC-1	EUROPEAN INVESTMENT BANK	C.	02/04/2020	RBC		1,246,088	1,250,000	0	1FE
489058-DH-3	INTL BK RECON & DEV	C.	01/16/2020	BMO		4,014,320	4,000,000	18,898	1FE
46513J-B3-4	STATE OF ISRAEL	C.	03/31/2020	CITICORP		1,768,000	1,768,000	0	1FE
698299-BM-5	REPUBLIC OF PANAMA	C.	03/26/2020	HSBC		966,000	966,000	0	2FE
91087B-AA-8	UNITED MEXICAN STATES	C.	03/16/2020	SANTANDER		987,500	1,000,000	4,800	2FE
91087B-AF-7	UNITED MEXICAN STATES	C.	03/16/2020	JP MORGAN		1,187,950	1,150,000	20,988	2FE
1099999. Subtotal - Bonds - All Other Governments						13,712,173	13,634,000	44,978	XXX
01F040-63-6	FNCL 4 3/20		02/07/2020	CSFB		5,044,387	4,825,000	5,897	1
30311M-AS-1	FREMF 2019-K95 B		03/17/2020	Various		10,756,288	10,412,000	29,423	1FM
3128MF-S4-1	FG G16639		01/24/2020	BMO		1,680,692	1,626,558	3,524	1Z
3131YB-FP-8	FREDDIE MAC ZN4674		02/10/2020	JP MORGAN		9,790,055	9,413,514	10,982	1
31329P-SW-9	FREDDIE MAC ZA6261		02/05/2020	BOA ML		9,645,681	9,208,287	11,255	1
3132AC-2U-3	FR ZT0787		01/30/2020	CITICORP		873,352	832,880	1,018	1
3132AE-KT-2	FR ZT2106		01/24/2020	BOA ML		10,646,080	10,175,465	12,437	1
3132CW-HR-8	FREDDIE MAC FR SB0240		01/22/2020	AMHERST		10,978,913	10,830,000	16,546	1
3132D5-4L-3	FR SB8027		01/23/2020	AMHERST		5,117,222	4,969,307	9,525	1Z
31335B-2M-7	FREDDIE MAC G61680		02/03/2020	TD		4,295,537	4,151,531	1,038	1Z
31339S-F2-6	FREDDIE MAC QA2885		02/03/2020	WELLS FARGO		7,486,444	7,207,437	2,102	1Z
313340-EE-0	FR QA5533		01/27/2020	WELLS FARGO		10,235,195	9,866,735	10,552	1Z
3137FG-R3-1	FHMS K078 A2		01/22/2020	MSDW		5,602,344	5,000,000	13,917	1FE
3137FG-ZT-5	FHMS K079 A2		01/17/2020	BARCLAYS		5,186,688	5,530,000	13,268	1FE
3138WG-R9-7	FANNIE MAE AS6811		01/31/2020	BOA ML		4,934,672	4,770,679	4,373	1
3140HJ-HS-3	FANNIE MAE BK4740		02/06/2020	ROBERT BAIRD		6,872,063	6,525,476	3,882	1
3140JM-2M-3	FN BNS279		01/24/2020	TD		606,014	580,438	1,677	1
3140KO-SF-6	FANNIE MAE B05017		02/05/2020	WELLS FARGO		9,295,878	9,913,288	4,819	1
3140K5-AN-7	FANNIE MAE B09012		02/04/2020	MSDW		9,922,585	9,685,000	3,228	1Z
3140QA-2K-5	FN CA3477		01/28/2020	TD		2,476,715	2,392,239	6,512	1
3140X4-EZ-5	FANNIE MAE FM1051		01/27/2020	JP MORGAN		4,265,606	3,992,378	5,490	1
3140X4-RK-4	FANNIE MAE FM1389		02/10/2020	CSFB		8,730,665	8,270,000	11,371	1
3140X5-KH-5	FANNIE MAE		01/22/2020	MSDW		10,148,545	9,935,096	9,107	1
3140X5-LL-5	FANNIE MAE FM2130		01/28/2020	CSFB		1,404,461	1,360,047	1,927	1
67760H-NB-3	OHIO ST TURNPIKE COMMISSION		01/29/2020	CITICORP		485,000	485,000	0	1FE
000000-00-0	FNCL 2.5 2/20		01/15/2020	CITICORP		10,979,691	10,850,000	12,809	1
000000-00-0	FNCL 3 2/20		01/15/2020	BARCLAYS		8,210,625	8,000,000	11,333	1
000000-00-0	FNCL 3 2/20		01/15/2020	BOA ML		29,125,323	28,620,000	26,235	1Z

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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 and Administrative Symbol
000000-00-0	FNCL 3.5 2/20		01/15/2020	BOA ML		40,368,761	39,190,000	41,912	1Z
000000-00-0	FNCL 4 2/20		01/15/2020	CSFB		32,953,969	31,620,000	38,647	1Z
000000-00-0	FNCL 4.5 2/20		01/15/2020	CSFB		13,184,618	12,470,000	17,146	1Z
3199999. Subtotal - Bonds - U.S. Special Revenues						293,284,069	282,708,355	341,952	XXX
001055-BJ-0	AFLAC		03/30/2020	WELLS FARGO		17,401,987	17,447,000	.0	1FE
00206R-DJ-8	AT&T		02/14/2020	Various		1,851,281	1,650,000	28,625	2FE
00206R-HK-1	AT&T		01/16/2020	MILLENNIUM ADVISORS		1,462,975	1,250,000	23,576	2FE
00287Y-BR-9	ABBVIE		01/16/2020	RBC		1,439,883	1,350,000	9,113	2FE
00724P-AD-1	ADOBE INC		03/25/2020	Various		41,473,698	41,583,000	20,365	1FE
00910G-A*-4	AMAZON.COM INC		01/02/2020	MESIROW		8,960,875	8,960,875	.0	1Z
013092-AC-5	ALBERTSONS COS		01/22/2020	BOA ML		757,500	750,000	7,034	4FE
013092-AD-3	ALBERTSONS COS		01/22/2020	BOA ML		488,000	488,000	.0	4FE
013092-AE-1	ALBERTSONS COS		01/22/2020	BOA ML		341,000	341,000	.0	4FE
013817-AJ-0	ARCONIC		03/31/2020	SUMRIDGE		1,511,680	1,600,000	15,996	3FE
02209S-AU-7	ALTRIA GROUP		03/09/2020	MITSUBISHI		9,139,320	9,000,000	114,844	2FE
02209S-BD-4	ALTRIA GROUP		03/16/2020	BOA ML		10,786,200	10,000,000	45,333	2FE
02209S-BF-9	ALTRIA GROUP		01/17/2020	WELLS FARGO		559,449	450,000	11,751	2FE
023135-BJ-4	AMAZON		01/16/2020	WELLS FARGO		658,961	550,000	9,219	1FE
02588Q-AB-4	AMXCA 2019-1 A		03/13/2020	DEUTSCHE BANK		1,378,765	1,355,000	216	1FE
025932-AP-9	AMERICAN FINANCIAL GROUP		03/26/2020	JP MORGAN		28,601,250	29,000,000	.0	2FE
03027X-AZ-3	AMERICAN TOWER		01/07/2020	Various		13,331,603	13,344,000	.0	2FE
031162-OR-9	AMGEN		02/18/2020	CITICORP		1,751,021	1,758,000	.0	2FE
031162-CT-5	AMGEN		03/16/2020	Various		16,514,187	16,673,000	16,500	2FE
031162-CJ-2	AMGEN		02/25/2020	Various		38,924,468	38,864,000	3,675	2FE
032654-AJ-4	ANALOG DEVICES		02/25/2020	BOA ML		16,242,110	14,750,000	115,500	2FE
03522A-AH-3	ANHEUSER-BUSCH		02/27/2020	JP MORGAN		237,322	200,000	809	2FE
03522A-AJ-9	ANHEUSER-BUSCH		01/16/2020	HSBC		2,132,078	1,750,000	40,493	2FE
035240-AL-4	ANHEUSER-BUSCH INBEV		03/02/2020	Various		25,800,650	23,000,000	356,111	2FE
037833-BF-6	APPLE		03/16/2020	BOA ML		679,866	667,000	6,253	1FE
037833-DN-7	APPLE		01/16/2020	WELLS FARGO		3,335,528	3,350,000	24,799	1FE
039482-AA-2	ARCHER-DANIELS-MIDLAND		03/27/2020	Various		12,913,503	13,033,000	523	1FE
039482-AB-0	ARCHER-DANIELS-MIDLAND		03/30/2020	Various		41,827,181	40,855,000	8,956	1FE
043178-BS-6	ARTHUR J GALLAGHER		02/03/2020	BOA ML		25,000,000	25,000,000	.0	2Z
043436-AS-3	ASBURY AUTOMOTIVE		03/05/2020	Various		1,070,740	1,057,000	1,250	4FE
043436-AT-1	ASBURY AUTOMOTIVE		03/05/2020	Various		1,085,220	1,061,000	1,319	4FE
045054-AH-6	ASHTAD CAPITAL		01/16/2020	JP MORGAN		1,077,200	1,000,000	24,792	2FE
052769-AG-1	AUTODESK INC		01/31/2020	Various		20,088,800	20,000,000	7,917	2FE
05348E-BG-3	AVALONBAY COMMUNITIES		02/10/2020	DEUTSCHE BANK		18,541,140	18,561,000	.0	1FE
053611-AK-5	AVERY DENNISON		03/04/2020	JP MORGAN		5,982,166	6,008,000	.0	2FE
05492T-BP-4	BBCMS 2020-C6 A4		03/18/2020	BARCLAYS		39,064,593	40,000,000	54,906	1FE
05526D-BD-6	BAT CAPITAL		01/23/2020	Various		9,181,235	8,750,000	172,308	2FE
05526D-BN-4	BAT CAPITAL		03/30/2020	BOA ML		1,669,000	1,669,000	.0	2Z
05526D-BP-9	BAT CAPITAL		03/30/2020	BARCLAYS		15,000,000	15,000,000	.0	2Z
05526Q-AE-6	BAMLL 2015-200P B		03/31/2020	WELLS FARGO		14,467,578	14,000,000	1,357	1FM
05607Q-AN-8	BX 2020-BXLP C		01/23/2020	CITICORP		8,000,000	8,000,000	.0	1FE
060505-EU-4	BANK OF AMERICA		03/16/2020	Various		508,400	496,000	694	2FE
06051G-GZ-6	BANK OF AMERICA		01/16/2020	CITICORP		1,312,238	1,250,000	20,804	1FE
06051G-HD-4	BANK OF AMERICA		01/16/2020	CITICORP		2,116,900	2,000,000	5,888	1FE
06051G-HF-9	BANK OF AMERICA		01/16/2020	SUNTRUST		1,560,990	1,500,000	20,117	1FE
06051G-HL-6	BANK OF AMERICA		03/16/2020	Various		3,418,845	3,250,000	55,491	1FE
06051G-HZ-5	BANK OF AMERICA		02/10/2020	BOA ML		1,000,000	1,000,000	.0	1FE
06051G-JA-8	BANK OF AMERICA		03/17/2020	BOA ML		1,867,000	1,867,000	.0	1FE
06540J-BG-6	BANK 2020 BN26 A4		03/02/2020	MSWI		10,299,622	10,000,000	7,343	1FE
06541F-AZ-2	BANK 2017-NK4 A3		03/25/2020	CANTOR FITZGERALD		5,500,859	5,500,000	13,355	1FE
071813-BV-0	BAXTER INTERNATIONAL		03/24/2020	JP MORGAN		23,303,395	23,337,000	.0	1FE
071813-BW-8	BAXTER INTERNATIONAL		03/24/2020	JP MORGAN		6,325,572	6,349,000	.0	1FE
07274N-AQ-6	BAYER US FINANCE II		03/16/2020	WELLS FARGO		777,602	700,000	7,868	2FE
07330N-AT-2	TRUIST BANK		01/16/2020	GOLDMAN SACHS		3,009,246	3,000,000	8,063	1FE
07335C-AF-1	BBCMS 2019-C4 A5		03/26/2020	BARCLAYS		1,387,750	1,400,000	3,292	1FM
08162B-BJ-0	BMARK 2019-B11 AS		03/17/2020	JP MORGAN		1,557,422	1,500,000	2,838	1FE
08162V-AE-8	BMARK 2019-B10 A4		03/25/2020	GOLDMAN SACHS		9,309,375	9,000,000	24,161	1FE

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08162Y-AE-2	BMARK 2019-B14 A5		03/25/2020	ROBERT BAIRD		8,838,253	8,970,000	19,750	1FE
084659-AS-0	BERKSHIRE HATHAWAY		03/20/2020	WELLS FARGO		27,367,650	27,403,000	0	1FE
084664-CU-3	BERKSHIRE HATHAWAY FINANCE		03/04/2020	WELLS FARGO		541,458	542,000	0	1FE
09247X-AQ-4	BLACKROCK		01/31/2020	JP MORGAN		21,582,618	21,228,000	9,333	1FE
097023-CM-5	BOEING		01/17/2020	JEFFERIES & COMPANY		1,005,630	1,000,000	12,900	2FE
110122-CC-0	BRISTOL-MYERS SQUIBB		01/16/2020	RBC		1,172,460	1,000,000	4,125	1FE
11135F-AE-1	BROADCOM		01/16/2020	BOA ML		2,243,745	2,100,000	23,800	2FE
118230-AU-5	BUCKEYE PARTNERS		03/18/2020	CSFB		1,077,000	1,436,000	5,565	3FE
12189L-BC-4	BURLINGTON NORTHERN SANTA FE		01/16/2020	BARCLAYS		580,155	500,000	2,025	1FE
12189L-BE-0	BURLINGTON NORTHERN SANTA FE		02/20/2020	GOLDMAN SACHS		11,073,200	10,000,000	8,875	1FE
124857-AR-4	VIA COMBOS		01/15/2020	MSDW		10,125,800	10,000,000	1,611	2FE
1248EP-CE-1	CCO HOLDINGS		03/04/2020	DEUTSCHE BANK		1,845,000	1,800,000	6,750	3FE
125523-CJ-7	CIGNA		03/04/2020	BOA ML		502,261	503,000	0	2FE
125523-CK-4	CIGNA		03/04/2020	BOA ML		1,045,042	1,047,000	0	2FE
125523-CL-2	CIGNA		03/09/2020	Various		27,320,217	27,341,000	0	2FE
126408-HJ-5	CSX		03/25/2020	BOA ML		10,133,200	10,000,000	27,444	2FE
126408-HS-5	CSX		03/26/2020	CITICORP		7,716,031	7,752,000	0	2FE
126650-CW-8	CVS		03/09/2020	WELLS FARGO		21,688,200	20,000,000	378,111	2FE
126650-CZ-1	CVS		01/16/2020	RBC		1,799,250	1,500,000	24,408	2FE
126650-DK-3	CVS		03/26/2020	BARCLAYS		670,501	682,000	0	2Z
126650-DL-1	CVS		03/26/2020	BARCLAYS		432,926	433,000	0	2Z
127088-AA-6	COLORADO SCHOOL OF MINES		02/03/2020	BLAYLOCK VAN		5,000,000	5,000,000	0	1
127228-AA-8	DUKE ENERGY DUKE ENERGY CAROLINAS		02/03/2020	CGA		44,300,589	44,300,589	0	1
14041N-FN-6	COMET 2017-A4 A4		03/19/2020	BOA ML		62,513,438	63,000,000	27,860	1FE
14180L-AA-4	CARGO AIRCRAFT MANA		01/22/2020	SUNTRUST		2,026,360	2,002,000	0	4FE
14316E-AA-7	CGMS 2019-2A A1		03/17/2020	BARCLAYS		2,806,758	3,000,000	16,583	1FE
14448C-AA-2	CARRIER GLOBAL		03/06/2020	Various		27,887,391	27,200,000	15,054	2FE
14448C-AF-1	CARRIER GLOBAL		02/13/2020	JP MORGAN		12,731,000	12,731,000	0	2FE
14448C-AH-7	CARRIER GLOBAL		02/13/2020	JP MORGAN		24,000,000	24,000,000	0	2FE
15032F-AA-4	CEDF 2018-7A A1		03/25/2020	MSDW		5,783,203	6,250,000	32,303	2FE
15033X-AA-4	CEDF 2019-10A A		03/25/2020	DEUTSCHE BANK		6,996,800	7,475,000	196,197	1FE
15135B-AL-5	CENTENE		01/23/2020	Tax Free Exchange		5,821,155	5,604,000	91,532	3FE
15135B-AM-3	CENTENE		01/23/2020	Tax Free Exchange		3,206,500	3,025,000	71,361	2FE
15135B-AS-0	CENTENE		01/22/2020	BARCLAYS		3,762,500	3,500,000	21,583	3FE
15135B-AU-5	CENTENE		02/05/2020	BARCLAYS		2,413,000	2,413,000	0	3FE
156700-BC-9	CENTURYLINK		01/16/2020	BOA ML		1,112,000	1,112,000	0	3FE
161175-BT-0	CHARTER COMMUNICATIONS		02/27/2020	Various		11,693,785	10,850,000	12,327	2FE
161571-HP-2	CHAIT 2020-A1 A1		02/10/2020	JP MORGAN		2,856,345	2,857,000	0	1FE
172967-KK-6	CITIGROUP		03/16/2020	CITICORP		9,958,400	10,000,000	126,000	2FE
172967-KY-6	CITIGROUP		01/16/2020	MARKET AXESS		1,826,388	1,750,000	14,000	2FE
172967-LD-1	CITIGROUP		02/04/2020	CITICORP		22,427,935	20,500,000	56,739	2FE
172967-MP-3	CITIGROUP		03/24/2020	CITICORP		1,462,000	1,462,000	0	1FE
17305E-GG-4	CCCIT 2017-AB AB		03/23/2020	Various		18,137,539	18,287,000	44,254	1FE
17328R-BB-4	CGCMT 2020-GC46 A		02/13/2020	CITICORP		25,233,802	24,500,000	49,647	1FE
191216-CQ-1	COCA-COLA ENTERPRISES		03/20/2020	BOA ML		9,995,800	10,000,000	0	1FE
191216-CR-9	COCA-COLA ENTERPRISES		03/20/2020	JP MORGAN		64,987,650	65,000,000	0	1FE
191216-CT-5	COCA-COLA ENTERPRISES		03/20/2020	WELLS FARGO		47,839,200	48,000,000	0	1FE
196500-AA-0	COLORADO INT GAS		03/05/2020	MSDW		10,995,246	10,000,000	24,401	2FE
20030N-CL-3	COMCAST		01/16/2020	WELLS FARGO		2,110,448	1,750,000	21,467	1FE
20030N-DG-3	COMCAST		03/24/2020	BOA ML		14,347,560	14,373,000	0	1FE
20030N-DH-1	COMCAST		03/24/2020	BOA ML		390,862	393,000	0	1FE
20030N-DJ-7	COMCAST		03/24/2020	WELLS FARGO		10,520,632	10,526,000	0	1FE
202795-JS-0	COMMONWEALTH EDISON		02/18/2020	BOA ML		1,997,240	2,000,000	0	1FE
209111-FX-6	CONSOLIDATED EDISON OF NY		03/26/2020	BOA ML		4,292,191	4,302,000	0	1FE
209111-FY-4	CONSOLIDATED EDISON OF NY		03/26/2020	JP MORGAN		633,776	638,000	0	1FE
228227-BD-5	CROWN CASTLE INTERNATIONAL		03/13/2020	BARCLAYS		5,337,800	5,000,000	45,208	2FE
22822V-AR-2	CROWN CASTLE INTERNATIONAL		03/31/2020	MSDW		9,917,900	10,000,000	0	2FE
23291J-AC-2	DLL 2018-ST2 A3		02/11/2020	BOA ML		2,777,285	2,750,000	6,079	1FE
244199-BH-7	DEERE		03/25/2020	CITICORP		19,972,800	20,000,000	0	1FE
244199-BJ-3	DEERE		03/25/2020	CITICORP		19,962,200	20,000,000	0	1FE
244199-BK-0	DEERE		03/25/2020	CITICORP		13,042,739	13,043,000	0	1FE

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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 and Administrative Symbol
24422E-VF-3	JOHN DEERE CAPITAL		03/04/2020	RBC		401,735	402,000	.0	1FE
24704A-AD-8	DEFT 2018-1 A3		03/24/2020	JP MORGAN		28,695,688	29,300,000	10,353	1FE
25272K-AK-9	DELL INTERNATIONAL		03/12/2020	Various		1,898,360	1,600,000	11,471	2FE
25278X-AM-1	DIAMONDBACK ENERGY		02/28/2020	BARCLAYS		5,044,600	5,000,000	39,722	2FE
25278X-AN-9	DIAMONDBACK ENERGY		02/28/2020	UBS WARBURG		4,979,800	5,000,000	42,778	2FE
26078J-AE-0	DOWDUPONT		02/26/2020	Various		795,483	655,000	8,106	2FE
26243K-AC-1	DRSLF 2018-57A A		03/25/2020	DEUTSCHE BANK		4,654,000	5,000,000	14,259	1FE
26884A-BL-6	ERP OPERATING		01/16/2020	SUNTRUST		2,082,380	2,000,000	3,333	1FE
26884L-AG-4	EQT		03/02/2020	JP MORGAN		450,000	600,000	5,017	3FE
26885B-AB-6	EQT MIDSTREAM PARTNERS		03/02/2020	Various		3,003,500	3,600,000	37,790	3FE
278865-BE-9	ECOLAB		03/27/2020	Various		35,154,159	34,464,000	5,897	1FE
281020-AR-8	EDISON INTERNATIONAL		03/31/2020	JP MORGAN		151,649	152,000	.0	2FE
28176E-AD-0	EDWARDS LIFESCENCES		02/24/2020	Various		15,173,490	13,250,000	101,199	2FE
29278N-AD-5	ENERGY TRANSFER PARTNERS		01/16/2020	CSFB		913,656	800,000	4,640	2FE
29278N-AR-4	ENERGY TRANSFER PARTNERS		01/16/2020	MILLENNIUM ADVISORS		1,189,687	1,150,000	.0	2FE
29364H-BD-9	ENERGY LOUISIANA		03/03/2020	MITSUBISHI		9,352,031	9,375,000	.0	1FE
293656-AB-2	ENERGY NEW ORLEANS		03/12/2020	BARCLAYS		18,500,000	18,500,000	.0	2Z
29379V-BW-2	ENTERPRISE PRODUCTS OPERATING		01/16/2020	WELLS FARGO		537,255	500,000	11,317	2FE
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING		01/16/2020	DEUTSCHE BANK		2,000,500	2,000,000	933	2FE
29444U-BC-9	EQUINIX		01/30/2020	BOA ML		14,691,545	14,500,000	79,297	2FE
29717P-AV-9	ESSEX PORTFOLIO		02/04/2020	WELLS FARGO		11,457,220	11,500,000	.0	2FE
30161N-AX-9	EXELON		03/30/2020	JP MORGAN		12,809,558	12,836,000	.0	2FE
30161N-AY-7	EXELON		03/30/2020	JP MORGAN		327,626	328,000	.0	2FE
30231G-BF-8	EXXON MOBILORA		03/17/2020	CITICORP		1,939,000	1,939,000	.0	1FE
31677Q-BR-9	FIFTH THIRD BANK		01/28/2020	MSDW		24,982,250	25,000,000	.0	1FE
341081-FZ-5	FLORIDA POWER & LIGHT		03/24/2020	WELLS FARGO		12,701,032	12,714,000	.0	1FE
34528F-AD-0	FORDO 2018-A A3		03/25/2020	BARCLAYS		6,006,120	6,043,894	6,104	1FE
34532D-AB-3	FORDO 2019-B A2A		03/25/2020	WELLS FARGO		14,345,898	14,427,050	11,301	1FE
34533F-AB-7	FORDO		03/25/2020	AMHERST		7,393,727	7,422,722	6,878	1FE
35671D-BC-8	FREEPOR-TMCMORAN		01/27/2020	BARCLAYS		3,090,450	3,000,000	56,090	3FE
35671D-CE-3	FREEPOR-TMCMORAN		03/17/2020	JP MORGAN		1,443,750	1,750,000	3,008	3FE
361886-BZ-6	GFORT 2019-1 A		03/13/2020	BOA ML		20,073,438	20,000,000	3,000	1FE
36250P-AC-9	GSMS 2015-GC32 A3		01/17/2020	CITICORP		2,329,766	2,200,000	4,489	1FM
36250W-AA-8	GSMS 2015-590M A		03/30/2020	BOA ML		5,125,000	5,000,000	.0	1FM
36253P-AC-6	GSMS 2017-GS6 A3		03/23/2020	GOLDMAN SACHS		7,807,813	8,000,000	18,309	1FM
36254M-AD-0	GMCAR GMCAR 2017-3A A3		03/26/2020	GOLDMAN SACHS		3,444,859	3,458,911	2,650	1FE
36258Y-BL-1	GSMS 2020-GC45		01/10/2020	GOLDMAN SACHS		15,449,970	15,000,000	38,342	1FE
36259K-AB-3	GMALT 2020-1 A2A		02/10/2020	JP MORGAN		1,999,916	2,000,000	.0	1FE
369550-BK-3	GENERAL DYNAMICS		03/23/2020	WELLS FARGO		19,911,000	20,000,000	.0	1FE
369550-BL-1	GENERAL DYNAMICS		03/23/2020	WELLS FARGO		43,626,880	44,000,000	.0	1FE
369550-BM-9	GENERAL DYNAMICS		03/23/2020	WELLS FARGO		33,641,980	34,000,000	.0	1FE
369604-BD-5	GENERAL ELECTRIC PERPETUAL		03/12/2020	Various		559,770	600,000	4,910	2FE
369622-SM-8	GENERAL ELECTRIC		03/11/2020	CITICORP		2,050,480	2,000,000	9,422	2FE
370334-CL-6	GENERAL MILLS		03/31/2020	BOA ML		11,976,000	12,000,000	.0	2FE
37045V-AP-5	GENERAL MOTORS		01/29/2020	RBC		10,696,000	10,000,000	171,667	2FE
373334-KN-0	GEORGIA POWER		01/08/2020	BARCLAYS		10,190,670	10,224,000	.0	1FE
38141G-IWJ-9	GOLDMAN SACHS GROUP		01/16/2020	CITICORP		1,016,890	1,000,000	3,716	2FE
38141G-IWL-4	GOLDMAN SACHS GROUP		01/16/2020	CITICORP		1,069,830	1,000,000	4,716	2FE
38141G-IWQ-3	GOLDMAN SACHS GROUP		01/16/2020	WELLS FARGO		1,038,160	1,000,000	10,180	2FE
38141G-YH-2	GOLDMAN SACHS GROUP		03/17/2020	GOLDMAN SACHS		4,216,170	4,250,000	.0	1FE
39154T-BB-3	GALC 2020-1 A2		03/13/2020	Various		7,357,667	7,390,000	478	1FE
39154T-BC-1	GALC 2020-1 A3		02/04/2020	WELLS FARGO		999,777	1,000,000	.0	1FE
401378-AD-6	GUARDIAN LIFE INSUR		01/16/2020	MSDW		605,466	600,000	.0	1FE
404119-CA-5	HCA		02/11/2020	JP MORGAN		1,709,000	1,709,000	.0	3FE
413717-AA-7	HRPK 2020-1A A		03/06/2020	CITICORP		20,000,000	20,000,000	.0	1Z
413717-AC-3	HRPK 2020-1A B1		03/06/2020	CITICORP		5,000,000	5,000,000	.0	1Z
421946-AL-8	HEALTHCARE REALTY TRUST		03/04/2020	US BANCORP		9,468,175	9,500,000	.0	2FE
42772B-AA-1	HERO 2020-1A A		03/10/2020	BARCLAYS		10,998,109	11,000,000	.0	1FE
437076-BY-7	HOME DEPOT		01/06/2020	BOA ML		14,598,920	14,000,000	32,122	1FE
437076-CA-8	HOME DEPOT		03/27/2020	Various		22,802,948	22,900,000	.0	1FE
437076-OB-6	HOME DEPOT		03/26/2020	JP MORGAN		33,809,940	34,000,000	.0	1FE

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437076-CC-4	HOME DEPOT		03/26/2020	JP MORGAN		876,168	884,000	0	1FE
437076-CD-2	HOME DEPOT		03/26/2020	JP MORGAN		811,624	821,000	0	1FE
44421L-AE-2	HY 2016-10HY B		03/31/2020	DEUTSCHE BANK		7,552,442	7,500,000	620	1FM
446150-AS-3	HUNTINGTON BANCSHARES		01/28/2020	MSDW		29,381,115	29,500,000	0	2FE
446413-AN-6	HUNTINGTON INGALLS		03/26/2020	JP MORGAN		19,499,220	19,500,000	0	2FE
458140-BH-2	INTEL		02/10/2020	WELLS FARGO		34,722,500	34,000,000	189,739	1FE
458140-BM-1	INTEL		03/20/2020	BOA ML		9,988,900	10,000,000	0	1FE
458140-BO-2	INTEL		03/20/2020	Various		74,911,150	75,000,000	0	1FE
458140-BR-0	INTEL		03/20/2020	JP MORGAN		48,899,550	49,000,000	0	1FE
460146-CQ-4	INTERNATIONAL PAPER		01/30/2020	BARCLAYS		11,000,900	10,000,000	205,333	2FE
460690-BR-0	INTERPUBLIC GROUP		03/31/2020	Various		30,066,981	30,215,000	1,508	2FE
46266T-AA-6	IQVIA		03/23/2020	CITICORP		905,000	1,000,000	18,056	3FE
46433E-AA-6	FACEBOOK		02/03/2020	GOLDMAN SACHS		50,000,000	50,000,000	0	1PL
466313-AJ-2	JABIL CIRCUIT		01/08/2020	BOA ML		17,743,319	17,773,000	0	2FE
46643T-BB-7	JPMBB 2014-C26		01/24/2020	BOA ML		4,032,031	3,915,632	9,657	1FE
46647P-AL-0	JPMORGAN CHASE		01/16/2020	MARKET AXESS		862,838	750,000	5,451	1FE
46647P-AY-2	JPMORGAN CHASE		01/16/2020	MITSUBISHI		2,936,533	2,750,000	14,136	1FE
46647P-BE-5	JPMORGAN CHASE		01/16/2020	SUNTRUST		1,261,050	1,250,000	12,268	1FE
46647P-BF-2	JPMORGAN CHASE		02/24/2020	Various		23,919,490	23,500,000	241,861	1FE
46661F-AB-5	JFK FUEL INFRASTRUCTURE		01/10/2020	US BANCORP		12,000,000	12,000,000	0	2Z
47770V-BQ-2	JOBSOHO BEVERAGE		01/24/2020	CITICORP		15,334,745	15,175,000	0	1FE
478115-AF-5	JOHNS HOPKINS		03/09/2020	GOLDMAN SACHS		377,000	377,000	0	1FE
48128B-AG-6	JP MORGAN CHASE & CO		03/12/2020	Various		3,016,750	3,064,000	3,048	2FE
48129R-AX-3	JPMDB 2019-COR6 A4		03/20/2020	BARCLAYS		14,271,094	15,000,000	29,291	1FE
48262*-AA-0	KEURIG DR PEPPER INC		02/03/2020	DIRECT		34,680,172	34,680,172	0	2Z
49271V-AF-7	KEURIG DR PEPPER		02/20/2020	GOLDMAN SACHS		11,436,700	10,000,000	113,648	2FE
494368-CA-9	KIMBERLY-CLARK		01/30/2020	MSDW		14,952,000	15,000,000	0	1FE
494368-CB-7	KIMBERLY-CLARK		03/31/2020	Various		26,378,939	25,487,000	6,012	1FE
49456B-AP-6	KINDER MORGAN		01/16/2020	HSBC		1,857,114	1,700,000	28,428	2FE
50077L-AT-3	KRAFT HEINZ FOOD		03/25/2020	BARCLAYS		1,970,000	2,000,000	14,646	3FE
50077L-AU-0	KRAFT HEINZ FOOD		01/08/2020	Various		25,690,209	25,000,000	271,937	2FE
50077L-AW-6	KRAFT HEINZ FOOD		03/05/2020	Various		3,101,960	3,000,000	57,042	3FE
501044-DN-8	KROGER		01/06/2020	BOA ML		14,950,200	15,000,000	0	2FE
501797-AL-8	L BRANDS		02/20/2020	CITICORP		1,146,750	1,100,000	23,738	4FE
50184V-AR-5	LOM 14A AR		03/31/2020	CSFB		18,900,000	20,000,000	114,665	1FE
50247E-AA-4	LV STADIUM EVENTS		01/17/2020	BOA ML		14,000,000	14,000,000	0	1PL
513075-BQ-3	LAMAR MEDIA		01/27/2020	DEUTSCHE BANK		1,464,000	1,464,000	0	3FE
513075-BS-9	LAMAR MEDIA		01/23/2020	DEUTSCHE BANK		232,000	232,000	0	3FE
53079E-BJ-2	LIBERTY MUTUAL GROUP		01/16/2020	BARCLAYS		1,069,470	1,000,000	12,512	2FE
53219L-AS-8	LIFEPOINT HOSPITALS		02/11/2020	BARCLAYS		1,250,000	1,250,000	0	4FE
548661-DT-1	LOWES		03/24/2020	JP MORGAN		19,954,200	20,000,000	0	2FE
548661-DU-8	LOWES		03/27/2020	Various		27,560,452	26,561,000	7,753	2FE
548661-DV-6	LOWES		03/24/2020	JP MORGAN		963,479	968,000	0	2FE
548661-DW-4	LOWES		03/24/2020	JP MORGAN		9,981,400	10,000,000	0	2FE
552676-AT-5	MDC HOLDINGS INC		01/06/2020	CITICORP		1,500,000	1,500,000	0	3FE
55316P-AE-7	MKT 2020-525M B		02/07/2020	BARCLAYS		5,664,780	5,500,000	10,947	1FE
573284-AV-8	MARTIN MARIETTA MATERIAL		03/05/2020	DEUTSCHE BANK		9,448,432	9,557,000	0	2FE
57629W-CQ-1	MASSMUTUAL GLOBAL FUNDING II		01/09/2020	JP MORGAN		29,435,690	29,500,000	0	1FE
57636Q-AP-9	MASTERCARD INC		03/24/2020	CITICORP		28,798,023	28,854,000	0	1FE
57636Q-AQ-7	MASTERCARD INC		03/24/2020	CITICORP		5,221,765	5,244,000	0	1FE
57636Q-AR-5	MASTERCARD INC		03/24/2020	CITICORP		19,111,530	19,165,000	0	1FE
577081-BB-7	MATTEL		03/10/2020	UBS WARBURG		823,000	800,000	10,800	4FE
58013M-FJ-8	MCDONALD'S		02/26/2020	Various		15,217,315	14,750,000	208,779	2FE
58013M-FK-5	MCDONALD'S		03/03/2020	WELLS FARGO		786,810	727,000	293	2FE
58013M-FM-1	MCDONALD'S		03/03/2020	Various		17,251,069	17,280,000	0	2FE
58013M-FN-9	MCDONALD'S		03/25/2020	BOA ML		23,706,700	23,715,000	0	2FE
58013M-FP-4	MCDONALD'S		03/25/2020	BOA ML		43,389,535	43,601,000	0	2FE
588056-AW-1	MERCER INTL		03/11/2020	MARKET AXESS		355,916	400,000	3,544	3FE
588056-AY-7	MERCER INTL		03/11/2020	WELLS FARGO		630,695	630,000	7,723	3FE
59156R-BZ-0	METLIFE		03/19/2020	GOLDMAN SACHS		38,344,075	38,500,000	0	1FE
594918-AX-2	MICROSOFT		01/16/2020	MSDW		929,110	700,000	3,413	1FE

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584918-BT-0	MICROSOFT		01/16/2020	WELLS FARGO		1,545,669	1,350,000	22,616	1FE
59523U-AN-7	MID-AMERICA APARTMENTS		03/03/2020	MSDW		6,981,799	6,313,000	59,342	2FE
61690F-AL-7	MSBAM 2015-C22 A		01/22/2020	WELLS FARGO		1,086,228	1,045,000	2,034	1FE
61690Q-AD-1	MSBAM 2015-C23 A3		03/26/2020	ROBERT BAIRD		1,029,183	1,005,000	2,794	1FM
617446-BL-6	MORGAN STANLEY		01/24/2020	MSDW		28,387,149	28,375,000	579	1FE
617446-BP-7	MORGAN STANLEY		03/26/2020	MSDW		1,522,000	1,522,000	0	1FE
626717-AG-7	MURPHY OIL		01/07/2020	GOLDMAN SACHS		561,000	600,000	3,721	3FE
62912X-AF-1	NOPL PIPECO		03/04/2020	JP MORGAN		15,759,035	14,500,000	41,234	2FE
62954R-AA-4	NYU HOSPITALS CENTER		01/28/2020	GOLDMAN SACHS		666,000	666,000	0	1FE
62957H-AF-2	NABORS INDS INC		01/06/2020	CSFB		915,000	1,000,000	25,076	4FE
637432-NV-3	NATIONAL RURAL UTILITIES		01/22/2020	RBC		28,154,142	28,278,000	0	1FE
639678-AA-5	NEBRASKA MEDICINE		02/03/2020	US BANCORP		22,000,000	22,000,000	0	1Z
64110L-AT-3	NETFLIX		03/20/2020	JP MORGAN		985,000	1,000,000	21,052	3FE
641423-CD-8	NEVADA POWER		01/28/2020	MIZUHO		1,823,247	1,828,000	0	1FE
651229-AW-6	NEWELL BRANDS		03/11/2020	JEFFERIES & COMPANY		1,870,238	1,800,000	33,907	3FE
651639-AY-2	NEWMONT MINING		03/04/2020	GOLDMAN SACHS		18,494,544	18,661,000	0	2FE
654106-AJ-2	NIKE		03/27/2020	Various		25,105,100	25,000,000	1,528	1FE
654106-AK-9	NIKE		03/25/2020	BOA ML		17,961,558	17,988,000	0	1FE
655844-BJ-6	NORFOLK SOUTHERN RAILWAY		03/11/2020	GOLDMAN SACHS		765,825	750,000	10,125	2FE
666807-BM-3	NORTHROP GRUMMAN		03/16/2020	JP MORGAN		2,158,981	2,087,000	10,701	2FE
666807-BN-1	NORTHROP GRUMMAN		03/19/2020	CANTOR FITZGERALD		18,595,600	20,000,000	117,361	2FE
666807-BS-0	NORTHROP GRUMMAN		03/20/2020	Various		37,023,637	36,916,000	2,078	2FE
66989H-AQ-1	NOVARTIS CAPITAL		02/11/2020	CITICORP		24,977,250	25,000,000	0	1FE
66989H-AR-9	NOVARTIS CAPITAL		02/11/2020	CITICORP		23,469,215	23,500,000	0	1FE
67021C-AP-2	NSTAR ELECTRIC		03/23/2020	NETSCOUT		11,727,380	11,792,000	0	1FE
67066G-AF-1	NVIDIA CORP		03/26/2020	GOLDMAN SACHS		48,320,065	48,500,000	0	1FE
67066G-AG-9	NVIDIA CORP		03/26/2020	GOLDMAN SACHS		703,590	705,000	0	1FE
67110U-AL-3	OHAF 2016-1A AR		03/17/2020	Various		32,728,750	33,100,000	18,745	1FE
674599-CS-2	OCCIDENTAL PETROLEUM		01/27/2020	JP MORGAN		21,874,488	21,376,000	355,376	2FE
674599-CX-1	OCCIDENTAL PETROLEUM		01/16/2020	DEUTSCHE BANK		363,951	350,000	6,814	3FE
674599-CY-9	OCCIDENTAL PETROLEUM		03/06/2020	CANTOR FITZGERALD		180,692	200,000	611	3FE
67591J-AL-6	OCT29 2016-1A AR		02/14/2020	CITICORP		18,000,000	18,000,000	0	1FE
677415-CS-8	OHIO POWER		03/13/2020	RBC		562,403	563,000	0	1FE
681919-BB-1	OMNICOM GROUP		02/25/2020	Various		24,984,100	25,000,000	4,083	2FE
68233J-BS-2	ONCOR ELECTRIC DELIVERY		03/17/2020	SMBC Nikko		19,978,200	20,000,000	0	1FE
682680-BB-8	ONEOK		03/05/2020	BARCLAYS		20,853,499	20,875,000	0	2FE
688225-AH-4	OSHKOSH		02/11/2020	WELLS FARGO		9,939,486	9,977,000	0	2FE
693475-AZ-8	PNC FINANCIAL SERVICES GROUP		01/16/2020	JP MORGAN		25,795,572	25,868,000	0	1FE
69355D-AA-5	PPMC 2018-1A A		03/23/2020	ROBERT BAIRD		5,250,000	6,000,000	34,781	1FE
703481-AC-5	PATTERSON UTI-ENERGY		01/16/2020	GOLDMAN SACHS		1,140,942	1,100,000	10,386	3FE
70450Y-AC-7	PAYPAL		03/12/2020	Various		10,303,020	10,200,000	109,367	2FE
70450Y-AD-5	PAYPAL		03/17/2020	Various		27,965,632	28,120,000	356,508	2FE
70450Y-AE-3	PAYPAL		01/31/2020	JP MORGAN		10,320,600	10,000,000	101,333	2FE
713448-ER-5	PEPSICO		03/17/2020	BOA ML		13,928,180	14,000,000	0	1FE
713448-ES-3	PEPSICO		03/17/2020	BOA ML		24,865,750	25,000,000	0	1FE
713448-ET-1	PEPSICO		03/17/2020	BOA ML		1,442,833	1,454,000	0	1FE
713448-EU-8	PEPSICO		03/17/2020	BOA ML		1,461,273	1,469,000	0	1FE
717081-EW-9	PFIZER		03/25/2020	BOA ML		17,176,671	17,237,000	0	1FE
737446-AQ-7	POST HOLDINGS		02/11/2020	MSDW		556,000	556,000	0	4FE
737679-BF-6	POTOMAC ELECTRIC POWER		02/12/2020	SCOTIA		25,000,000	25,000,000	0	1Z
742718-FF-1	PROCTER & GAMBLE		03/23/2020	CITICORP		9,636,653	9,652,000	0	1FE
742718-FG-9	PROCTER & GAMBLE		03/23/2020	CITICORP		14,962,200	15,000,000	0	1FE
742718-FH-7	PROCTER & GAMBLE		03/23/2020	CITICORP		32,920,800	33,000,000	0	1FE
742718-FK-0	PROCTER & GAMBLE		03/23/2020	CITICORP		6,635,528	6,678,000	0	1FE
743315-AW-3	PROGRESSIVE		03/17/2020	CSFB		17,986,000	17,986,000	0	1FE
74340X-AL-8	PROLOGIS		02/03/2020	WELLS FARGO		39,000,000	39,000,000	0	1Z
74340X-BF-7	PROLOGIS		02/20/2020	NETSCOUT		45,080,000	45,080,000	0	1Z
74340X-BK-6	PROLOGIS		02/10/2020	Tax Free Exchange		4,941,488	4,617,000	53,769	1FE
74340X-BL-4	PROLOGIS		02/10/2020	Tax Free Exchange		9,942,917	8,571,000	9,375	1FE
74340X-BM-2	PROLOGIS		02/03/2020	WELLS FARGO		797,628	803,000	0	1FE
74340X-BN-0	PROLOGIS		02/03/2020	JP MORGAN		2,746,406	2,751,000	0	1FE

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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 and Administrative Symbol
74340X-BP-5	PROLOGIS		02/03/2020	JP MORGAN		1,831,305	1,851,000	.0	1FE
7490F-AE-3	PRAM 2019-6A A1B		03/30/2020	MIZUHO		4,602,500	5,000,000	36,695	1FE
754730-AG-4	RAYMOND JAMES FINANCIAL		03/26/2020	JP MORGAN		14,451,860	14,500,000	.0	2FE
75951A-AN-8	RELIANCE STAND LIFE II		01/13/2020	JP MORGAN		21,378,402	21,438,000	.0	1FE
760759-AV-2	REPUBLIC SERVICES		02/27/2020	Various		19,538,851	19,500,000	3,016	2FE
78442F-ET-1	NAVIENT		03/04/2020	GOLDMAN SACHS		4,732,500	4,500,000	122,245	3FE
78466C-AC-0	SS&C TECHNOLOGIES		03/05/2020	JP MORGAN		534,660	500,000	12,146	4FE
785592-AE-6	SABINE PASS LIQUEFACTION		03/11/2020	JP MORGAN		314,393	314,000	2,061	2FE
785592-AJ-5	SABINE PASS LIQUEFACTION		01/16/2020	MSDI		4,197,979	3,750,000	39,531	2FE
785592-AV-8	SABINE PASS LIQUEFACTION		01/16/2020	DEUTSCHE BANK		520,136	450,000	1,542	2FE
80285D-AE-9	SRT 2018-A A4		03/31/2020	RBC		24,416,486	24,330,000	24,817	1FE
808513-BB-0	CHARLES SCHWAB		03/20/2020	CSFB		21,988,120	22,000,000	.0	1FE
808513-BC-8	CHARLES SCHWAB		03/20/2020	CSFB		24,156,649	24,191,000	.0	1FE
824348-AV-8	SHERWIN-WILLIAMS		03/12/2020	HSBC		9,403,339	9,230,000	84,128	2FE
824348-BL-9	SHERWIN-WILLIAMS		03/03/2020	Various		26,768,479	26,766,000	.0	2FE
82653D-AA-7	SIFC 2018-2A A		03/12/2020	JP MORGAN		11,278,039	11,162,921	28,217	1FE
827048-AV-1	SILGAN HOLDINGS		02/19/2020	BOA ML		484,565	487,000	5,803	3FE
82894*-AV-9	JR SIMPLOT		02/11/2020	ALLISON-WILLIAMS		10,544,900	10,000,000	95,578	2
842400-GT-4	SOUTHERN CALIFORNIA EDISON		03/04/2020	BARCLAYS		719,244	682,000	4,149	1FE
842400-GU-1	SOUTHERN CALIFORNIA EDISON		03/04/2020	BARCLAYS		6,736,594	6,743,000	.0	1FE
842434-CU-4	SOUTHERN CALIFORNIA GAS		01/06/2020	US BANCORP		13,183,608	13,214,000	.0	1FE
85172F-AR-0	SPRINGLEAF FINANCE		03/11/2020	MARKET AXESS		747,405	750,000	14,109	3FE
852060-AD-4	SPRINT CAPITAL		02/06/2020	BOA ML		2,042,500	2,000,000	32,465	4FE
85207U-AF-2	SPRINT		03/20/2020	DEUTSCHE BANK		2,541,500	2,600,000	5,119	4FE
854502-AL-5	STANLEY BLACK & DECKER		02/03/2020	BOA ML		46,804,620	46,961,000	.0	1FE
855244-AW-9	STARBUCKS		03/10/2020	BOA ML		43,501,578	43,758,000	.0	2FE
855244-AX-7	STARBUCKS		03/10/2020	BOA ML		779,964	786,000	.0	2FE
857477-BJ-1	STATE STREET		03/26/2020	MSDI		9,362,000	9,362,000	.0	1FE
857477-BK-8	STATE STREET		03/26/2020	MSDI		7,694,000	7,694,000	.0	1FE
871829-BK-2	SYSCO		02/11/2020	BOA ML		9,466,465	9,500,000	.0	2FE
871829-BL-0	SYSCO		03/30/2020	GOLDMAN SACHS		484,989	486,000	.0	2Z
871829-BM-8	SYSCO		03/30/2020	GOLDMAN SACHS		323,358	324,000	.0	2Z
871829-BN-6	SYSCO		03/30/2020	GOLDMAN SACHS		8,334,535	8,354,000	.0	2Z
87250R-AA-2	TICP 2020-15A		01/23/2020	JP MORGAN		25,000,000	25,000,000	.0	1FE
872540-AR-0	TJX		03/30/2020	BOA ML		15,514,069	15,577,000	.0	1FE
872540-AS-8	TJX		03/30/2020	BOA ML		69,951,700	70,000,000	.0	1FE
872540-AT-6	TJX		03/30/2020	BOA ML		48,439,375	48,500,000	.0	1FE
872540-AU-3	TJX		03/30/2020	BOA ML		707,806	712,000	.0	1FE
87264A-AM-7	T-MOBILE USA		03/23/2020	Various		8,209,571	8,400,000	27,476	3FE
87612E-BJ-4	TARGET		01/21/2020	GOLDMAN SACHS		15,361,221	15,390,000	.0	1FE
87612E-BK-1	TARGET		03/26/2020	BOA ML		10,180,396	10,222,000	.0	1FE
87612E-BL-9	TARGET		03/26/2020	CITICORP		28,411,758	28,459,000	.0	1Z
87901J-AC-9	TEGNA		03/05/2020	Various		1,521,480	1,500,000	32,500	3FE
88033G-CS-7	TENET HEALTHCARE		03/16/2020	BOA ML		3,113,000	3,300,000	26,452	3FE
880451-AZ-2	TENNESSEE GAS PIPELINE		02/19/2020	CITICORP		24,451,245	24,500,000	.0	2FE
882508-BH-6	TEXAS INSTRUMENTS		03/03/2020	BOA ML		448,331	449,000	.0	1FE
883203-OB-5	TEXTRON		03/10/2020	BOA ML		11,096,815	11,150,000	.0	2FE
883556-CF-7	THERMO FISHER SCIENTIFIC		03/23/2020	JP MORGAN		18,141,000	18,141,000	.0	2FE
89231P-AB-4	TAOT 2018-D A2		03/17/2020	CITICORP		4,754,712	4,754,712	1,574	1FE
89238K-AD-4	TAOT 2017-D A3		03/18/2020	BOA ML		2,991,214	3,004,830	805	1FE
89239A-AD-5	TAOT 2019-A A3		03/13/2020	DEUTSCHE BANK		1,187,529	1,174,000	190	1FE
89239J-AD-6	TAOT 2019-B A3		03/13/2020	DEUTSCHE BANK		1,420,283	1,409,000	201	1FE
907818-EQ-7	UNION PACIFIC RAILROAD		01/23/2020	US BANCORP		10,089,676	9,337,000	122,648	2FE
907818-FD-5	UNION PACIFIC RAILROAD		01/09/2020	WELLS FARGO		9,096,720	8,700,000	135,551	2FE
907818-FH-6	UNION PACIFIC RAILROAD		01/28/2020	JP MORGAN		26,525,413	26,629,000	.0	2FE
907818-FJ-2	UNION PACIFIC RAILROAD		01/28/2020	CITICORP		14,989,350	15,000,000	.0	2FE
907818-FK-9	UNION PACIFIC RAILROAD		02/25/2020	GOLDMAN SACHS		10,252,800	10,000,000	24,375	2FE
907818-FL-7	UNION PACIFIC RAILROAD		01/28/2020	MSDI		805,637	806,000	.0	2FE
911312-BX-3	UNITED PARCEL SERVICE		03/19/2020	BOA ML		24,973,750	25,000,000	.0	1FE
911312-BY-1	UNITED PARCEL SERVICE		03/19/2020	BOA ML		19,426,485	19,500,000	.0	1FE
913017-CY-3	UNITED TECHNOLOGIES		01/15/2020	HSBC		6,969,242	6,150,000	42,986	2FE

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SCHEDULE D - PART 3

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

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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 and Administrative Symbol
91324P-DP-4	UNITEDHEALTH GROUP		01/16/2020	MSDW		834,233	750,000	2,906	1FE
91337C-AA-4	UNIVAR SOLUTIONS USA		01/06/2020	BARCLAYS		1,468,250	1,400,000	9,168	3FE
91412N-BD-1	UNIV OF CHICAGO		03/10/2020	RBC		2,452,000	2,452,000	.0	1FE
914886-AE-6	UNIV OF SOUTHERN CALIFORNIA		02/04/2020	MSDW		863,000	863,000	.0	1FE
92047W-AD-3	VALVOLINE		03/11/2020	Various		2,001,095	2,000,000	1,063	3FE
92343V-DD-3	VERIZON COMMUNICATIONS		03/18/2020	JP MORGAN		9,650,200	10,000,000	25,521	2FE
92343V-DS-0	VERIZON COMMUNICATIONS		01/17/2020	JP MORGAN		836,544	650,000	8,778	2FE
92343V-ES-9	VERIZON COMMUNICATIONS		01/16/2020	GOLDMAN SACHS		3,336,279	3,000,000	52,635	2FE
92343V-FD-1	VERIZON COMMUNICATIONS		03/17/2020	CITICORP		765,000	765,000	.0	2FE
92343V-FF-6	VERIZON COMMUNICATIONS		03/17/2020	JP MORGAN		10,358,818	10,364,000	.0	2FE
92348R-AA-6	VZOT 2017-3A A1A		03/20/2020	BOA ML		6,492,381	6,543,151	6,401	1FE
92348T-AA-2	VZOT 2020-A A1A		01/21/2020	BOA ML		3,999,532	4,000,000	.0	1FE
92349F-AA-1	VZOT 2018-1A A1A		03/17/2020	BOA ML		8,413,125	8,400,000	19,082	1FE
92564R-AC-9	VICI PROPERTIES		01/22/2020	MSDW		870,000	870,000	.0	3FE
92564R-AD-7	VICI PROPERTIES		01/23/2020	Various		1,070,263	1,067,000	.0	3FE
92564R-AE-5	VICI PROPERTIES		01/22/2020	MSDW		143,000	143,000	.0	3FE
92826C-AD-4	VISA		03/16/2020	Various		3,729,577	3,500,000	28,788	1FE
92826C-AL-6	VISA		03/31/2020	JP MORGAN		1,187,641	1,191,000	.0	1FE
92826C-AM-4	VISA		03/31/2020	BOA ML		57,915,900	58,000,000	.0	1FE
92914R-AY-8	VOYA 2014-4A A1RA		03/18/2020	RBC		5,005,594	5,350,000	28,814	1FE
931142-EE-9	WAL-MART		03/27/2020	JP MORGAN		10,587,662	9,492,000	92,679	1FE
931142-EP-4	WAL-MART		01/16/2020	WELLS FARGO		1,004,660	1,000,000	9,588	1FE
94988J-5X-1	WELLS FARGO BANK		01/09/2020	WELLS FARGO		20,253,600	20,000,000	74,034	1FE
94989D-AW-9	WFCM WFCM 015-C27 A5		03/26/2020	BARCLAYS		1,277,860	1,242,714	3,455	1FE
95000U-2A-0	WELLS FARGO		01/16/2020	US BANCORP		1,338,975	1,250,000	7,342	1FE
95000U-2F-9	WELLS FARGO		01/17/2020	WELLS FARGO		3,187,460	3,054,000	9,489	1FE
95000U-2G-7	WELLS FARGO		01/16/2020	US BANCORP		1,521,090	1,500,000	9,717	1FE
95000U-2H-5	WELLS FARGO		01/16/2020	WELLS FARGO		3,261,765	3,250,000	17,594	1FE
95000U-2J-1	WELLS FARGO		02/25/2020	WELLS FARGO		24,209,000	24,000,000	22,862	1FE
962166-BY-9	WEYERHAEUSER		03/26/2020	GOLDMAN SACHS		29,421,851	29,879,000	.0	2FE
96221T-AF-4	WF-RBS COMMERCIAL MORTGAGE TRU		01/24/2020	CSFB		2,029,205	1,971,672	5,208	1FE
98212B-AL-7	WPX ENERGY		01/07/2020	BARCLAYS		710,000	710,000	.0	3FE
98389B-AY-6	XOEL ENERGY		03/27/2020	JP MORGAN		14,950,500	15,000,000	.0	2FE
984121-CL-5	XEROX		03/05/2020	SUMRIDGE		967,500	1,000,000	1,067	3FE
98919V-AA-3	FRONT RANGE BIDCO		02/20/2020	MSDW		421,000	421,000	.0	4FE
98956P-AS-1	ZIMMER BIONET HOLDINGS		03/13/2020	CITICORP		19,976,200	20,000,000	.0	2FE
000000-00-0	JG WENTWORTH VFN 1ST FUNDING		01/31/2020	US BANCORP		14,788,240	14,788,240	.0	3Z
000000-00-0	JG WENTWORTH VFN 2ND FUNDING		02/21/2020	US BANCORP		5,050,771	5,050,771	.0	3Z
000000-00-0	JG WENTWORTH VFN 3RD FUNDING		03/06/2020	US BANCORP		16,010,695	16,010,695	.0	3Z
000000-00-0	JG WENTWORTH VFN 4TH FUNDING		03/20/2020	DIRECT		6,000,454	6,000,454	.0	3Z
01626P-AM-8	ALIMENTATION COUCHE-TARD		01/22/2020	WELLS FARGO		19,976,000	20,000,000	.0	2FE
073170-AH-8	BAYTEX ENERGY CORP		01/22/2020	RBC		1,500,000	1,500,000	.0	3FE
13607G-LZ-5	CANADIAN IMPERIAL BANK		01/21/2020	WELLS FARGO		2,499,775	2,500,000	.0	1FE
136385-AX-9	CANADIAN NATURAL RESOURCES		03/02/2020	WELLS FARGO		8,902,419	8,359,000	83,137	2FE
13648T-AA-5	CANADIAN PACIFIC RAILROAD		03/03/2020	Various		14,250,023	14,271,000	.0	2FE
552704-AE-8	MEG ENERGY		01/16/2020	BARCLAYS		1,129,000	1,129,000	.0	4FE
683715-AC-0	OPEN TEXT HOLDINGS		02/03/2020	BARCLAYS		2,028,000	2,028,000	.0	3FE
683720-AA-4	OPEN TEXT HOLDINGS		03/10/2020	BARCLAYS		3,155,500	3,163,000	4,125	3FE
891140-BZ-0	TORONTO-DOMINION BANK		03/16/2020	BOA ML		9,810,682	9,800,000	85,818	1FE
91911K-AJ-1	VALEANT PHARMACEUTICALS		03/16/2020	Various		1,775,363	1,800,000	975	3FE
94106B-AA-9	WASTE CONNECTIONS INC		01/21/2020	BOA ML		24,617,784	24,620,000	.0	2FE
C5793F-AM-5	MCCAIN FOODS		02/03/2020	HSBC		15,000,000	15,000,000	.0	1FE
00131L-AJ-4	ATA GROUP	C.	03/31/2020	MSDW		329,030	330,000	.0	1FE
00973R-AE-3	AKER BP ASA	C.	01/08/2020	JP MORGAN		4,893,080	4,908,000	.0	2FE
00973R-AF-0	AKER BP ASA	C.	01/08/2020	JP MORGAN		29,441,590	29,500,000	.0	2FE
02154C-AF-0	ALTICE FINANCING SA	C.	01/08/2020	JP MORGAN		945,000	945,000	.0	4FE
034863-AP-5	ANGLO AMERICAN CAPITAL	C.	01/16/2020	JEFFERIES & COMPANY		774,508	700,000	6,351	2FE
034863-AV-2	ANGLO AMERICAN CAPITAL	C.	03/30/2020	RBC		1,413,712	1,415,000	.0	2Z
05401A-AH-4	AVOLON HOLDINGS FND	C.	01/16/2020	RBC		1,498,905	1,500,000	839	2FE
184494-A*-3	CLEANWAVY WASTE MNGT	C.	02/03/2020	WELLS FARGO		15,000,000	15,000,000	.0	2Z
191241-AH-1	COCA-COLA FEMSA SAB CV	C.	01/08/2020	CITICORP		24,248,140	24,500,000	.0	1FE

E04.7

STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE 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 and Administrative Symbol
29446M-AC-6	EQUINOR ASA	C.	01/16/2020	MSDIW		1,281,763	1,250,000	7,109	1FE
361640-NA-2	GE CAPITAL INTERNATIONAL	C.	02/28/2020	Various		16,983,800	15,000,000	192,551	2FE
404280-CF-4	HSBC HOLDINGS	C.	03/25/2020	HSBC		723,096	723,000	0	1FE
500769-FW-9	KFII INTERNATL	C.	01/15/2020	BMO		5,540,755	5,500,000	44,535	1FE
562081-AK-7	LYONDELLBASELL	C.	03/12/2020	MSDIW		2,633,914	2,425,000	58,486	2FE
606822-BM-5	MITSUBISHI UFJ	C.	02/12/2020	JP MORGAN		761,232	721,000	1,664	1FE
606822-BN-3	MITSUBISHI UFJ	C.	02/18/2020	MSDIW		26,221,000	26,221,000	0	1FE
62854A-AN-4	MYLAN NV	C.	03/17/2020	Various		58,542,760	55,184,000	365,167	2FE
629470-AX-6	NXP FUNDING	C.	01/16/2020	MILLENNIUM ADVISORS		914,624	800,000	16,644	2FE
629571-AA-8	NABORS INDUSTRIES LTD	C.	01/07/2020	CITICORP		750,000	750,000	0	3FE
67057@-AA-7	NUON TRANSPORT HV NETWORK TRUS	C.	01/02/2020	DIRECT		408,151	408,151	0	1
67058*-AA-8	NUON RANDMEREN LV NETWORK TRUS	C.	01/02/2020	DIRECT		537,411	537,411	0	1
82660C-AA-0	SIGMA HOLDCO	C.	01/22/2020	STIFEL NICOLAUS		1,571,250	1,500,000	22,641	4FE
85325W-AA-6	STANDARD CHARTERED	C.	02/19/2020	BOA ML		17,778,580	17,548,000	50,842	1FE
86562M-BV-1	SUMITOMO MITSUI FINANCIAL	C.	01/16/2020	Various		14,752,830	14,753,000	1,370	1FE
92841#-AA-4	VISTAJET	C.	03/12/2020	BOA ML		56,000,000	56,000,000	0	1Z
92857W-BL-3	VODAFONE GROUP	C.	01/16/2020	MILLENNIUM ADVISORS		886,128	750,000	5,310	2FE
961214-EL-3	WESTPAC BANKING	C.	01/16/2020	TD		1,005,770	1,000,000	368	1FE
98953G-AD-7	ZIGGO BOND	C.	02/05/2020	DEUTSCHE BANK		612,000	612,000	0	4FE
000000-00-0	DYSON FINANCE	C.	03/26/2020	MITSUBISHI		100,642,000	100,642,012	0	1Z
63301*-AA-1	FIL LIMITED	C.	03/12/2020	BOA ML		74,163,000	74,163,000	0	2Z
66363#-AJ-6	NAC AVIATION	C.	02/06/2020	CITIGROUP		20,000,000	20,000,000	0	2PL
Q3946*-AE-3	FOXTEL MANAGEMENT	C.	01/16/2020	IMPERIAL		15,175,800	15,000,000	10,675	2PL
Q8562*-AF-2	SONIC HEALTHCARE	C.	02/03/2020	MITSUBISHI		52,000,000	52,000,000	0	2Z
Q9389#-AH-3	VECTOR LIMITED	C.	03/03/2020	MITSUBISHI		45,000,000	45,000,000	0	2Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,298,155,169	5,264,701,579	8,757,121	XXX
89364M-BQ-6	TRANSDIGM		03/13/2020	Tax Free Exchange		4,331,542	4,876,051	43,946	4FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						4,331,542	4,876,051	43,946	XXX
8399997. Total - Bonds - Part 3						5,942,586,936	5,887,108,493	10,698,497	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						5,942,586,936	5,887,108,493	10,698,497	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
69355A-10-3	PPM PPM CORE PLUS FIXED INCOME		03/31/2020	DIRECT	34,019,763	358,104	0	0	
69355A-50-9	PPM PPM LONG SHORT CREDIT		03/31/2020	DIRECT	32,234,599	301,179	0	0	
91734M-10-3	US ECOLOGY		03/02/2020	DIRECT	62,921,000	3,144,058	0	0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						3,803,341	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						3,803,341	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						3,803,341	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						3,803,341	XXX	0	XXX
9999999 - Totals						5,946,930,277	XXX	10,698,497	XXX

E04.8

STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

Table with columns 1-22: 1 CUSIP Identification, 2 Description, 3 Foreign, 4 Disposal Date, 5 Name of Purchaser, 6 Number of Shares of Stock, 7 Consideration, 8 Par Value, 9 Actual Cost, 10 Prior Year Book/Adjusted Carrying Value, 11 Change in Book/Adjusted Carrying Value - Unrealized Valuation Increase/(Decrease), 12 Current Year's (Amortization)/Accretion, 13 Current Year's Other Than Temporary Impairment Recognized, 14 Total Change in Book/Adjusted Carrying Value (11 + 12 - 13), 15 Total Foreign Exchange Change in Book/Adjusted Carrying Value, 16 Book/Adjusted Carrying Value at Disposal Date, 17 Foreign Exchange Gain (Loss) on Disposal, 18 Realized Gain (Loss) on Disposal, 19 Total Gain (Loss) on Disposal, 20 Bond Interest/Stock Dividends Received During Year, 21 Stated Contractual Maturity Date, 22 NAIC Designation and Administrative Symbol.

E05.5

STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22		
										11	12	13	14	15									
CUSIP Identification	Description	For-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 and Administrative Symbol		
89364H-BQ-6	TRANSIGM		03/31/2020	Redemption	100.0000	12,376	12,376	10,994	0	0	1,382	0	1,382	0	12,376	0	0	0	27	05/30/2025	4FE		
89705D-AD-4	TRONIX FINANCE TERM LOAN B		03/31/2020	Redemption	100.0000	4,857	4,857	4,844	4,848	0	9	0	9	0	4,857	0	0	0	41	09/23/2024	3FE		
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						13,570,809	14,115,318	14,106,327	14,100,070	0	996	0	996	0	14,112,062	0	(541,253)	(541,253)	132,586	XXX	XXX		
8399997. Total - Bonds - Part 4						2,485,669,864	2,540,158,846	2,551,531,224	2,145,353,699	0	(900,938)	0	(900,938)	0	2,548,820,815	0	(64,233,678)	(64,233,678)	55,319,358	XXX	XXX		
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
8399999. Total - Bonds						2,485,669,864	2,540,158,846	2,551,531,224	2,145,353,699	0	(900,938)	0	(900,938)	0	2,548,820,815	0	(64,233,678)	(64,233,678)	55,319,358	XXX	XXX		
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
91734H-10-3	US ECOLOGY		03/05/2020	Various	62,921.000	2,971,769	3,144,058	3,144,058	0	0	0	0	0	3,144,058	0	(172,289)	(172,289)	0	0	0	XXX	XXX	
26908M-10-9	ESI ENERGY		01/17/2020	ITG	52,520.000	4,202	4,081	4,081	4,081	(4,081)	0	0	(4,081)	0	4,202	0	4,202	4,202	0	0	XXX	XXX	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						2,975,971	XXX	3,144,058	4,081	(4,081)	0	0	(4,081)	0	3,144,058	0	(168,087)	(168,087)	0	0	XXX	XXX	
9799997. Total - Common Stocks - Part 4						2,975,971	XXX	3,144,058	4,081	(4,081)	0	0	(4,081)	0	3,144,058	0	(168,087)	(168,087)	0	0	XXX	XXX	
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						2,975,971	XXX	3,144,058	4,081	(4,081)	0	0	(4,081)	0	3,144,058	0	(168,087)	(168,087)	0	0	XXX	XXX	
9899999. Total - Preferred and Common Stocks						2,975,971	XXX	3,144,058	4,081	(4,081)	0	0	(4,081)	0	3,144,058	0	(168,087)	(168,087)	0	0	XXX	XXX	
9999999 - Totals						2,488,645,835	XXX	2,554,675,282	2,145,357,780	(4,081)	(900,938)	0	(905,019)	0	2,551,964,873	0	(64,401,765)	(64,401,765)	55,319,358	XXX	XXX		

STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE 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)				
007999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX				
014999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CREDIT SUISSE	11/04/2019	05/01/2020	324,530	1,000,000,000	3,235	14,950,000	0	0	287,851	XXX	287,851	(31,953,714)	0	0	0	0	0	XXX	Note 0001			
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	12/20/2019	04/01/2020	310,147	1,000,000,000	3,289	15,740,000	0	0	6	XXX	6	(16,054,658)	0	0	0	0	0	XXX	Note 0001			
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	SOCIETE GENERALE	12/20/2019	04/08/2020	310,379	1,000,000,000	3,286	17,399,999	0	0	48,397	XXX	48,397	(17,554,609)	0	0	0	0	0	XXX	Note 0001			
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	SOCIETE GENERALE	12/20/2019	05/06/2020	310,379	1,000,000,000	3,302	19,399,999	0	0	236,923	XXX	236,923	(19,375,422)	0	0	0	0	0	XXX	Note 0001			
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MORGAN STANLEY INTERNATIONAL	12/26/2019	04/15/2020	309,081	1,000,000,000	3,300	17,390,013	0	0	74,522	XXX	74,522	(16,428,232)	0	0	0	0	0	XXX	Note 0001			
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MORGAN STANLEY INTERNATIONAL	12/26/2019	05/13/2020	309,081	1,000,000,000	3,316	19,129,985	0	0	288,721	XXX	288,721	(17,983,426)	0	0	0	0	0	XXX	Note 0001			
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CITIBANK	01/03/2020	04/01/2020	308,289	1,000,000,000	3,341	0	9,900,000	0	4	XXX	4	(9,899,997)	0	0	0	0	0	XXX	Note 0001			
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CITIBANK	01/03/2020	05/29/2020	308,289	1,000,000,000	3,406	0	10,030,000	0	271,397	XXX	271,397	(9,758,603)	0	0	0	0	0	XXX	Note 0001			
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CITIBANK	02/05/2020	05/01/2020	601,025	2,000,000,000	3,361	0	38,780,000	0	325,820	XXX	325,820	(38,454,180)	0	0	0	0	0	XXX	Note 0001			
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL	02/11/2020	04/22/2020	296,445	1,000,000,000	3,407	0	15,760,000	0	53,456	XXX	53,456	(15,706,544)	0	0	0	0	0	XXX	Note 0001			
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL	02/11/2020	04/29/2020	296,445	1,000,000,000	3,407	0	17,130,001	0	113,136	XXX	113,136	(17,016,865)	0	0	0	0	0	XXX	Note 0001			
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPMORGAN CHASE	03/06/2020	05/01/2020	336,718	1,000,000,000	3,267	0	9,000,000	0	263,234	XXX	263,234	(8,736,766)	0	0	0	0	0	XXX	Note 0001			
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPMORGAN CHASE	03/06/2020	06/03/2020	336,718	1,000,000,000	3,341	0	7,850,000	0	397,234	XXX	397,234	(7,452,766)	0	0	0	0	0	XXX	Note 0001			
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA	03/18/2020	04/17/2020	410,474	1,000,000,000	451	258,019/(2923.451)	0	47,691,000	0	47,884,540	XXX	47,884,540	193,540	0	0	0	0	XXX	Note 0001			
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA	03/18/2020	04/17/2020	415,809	1,000,000,000	944	2525,201/(2885.944)	0	50,567,000	0	56,794,866	XXX	56,794,866	6,227,866	0	0	0	0	XXX	Note 0001			
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPMORGAN CHASE	03/19/2020	04/17/2020	411,304	1,000,000,000	5	252.85/(2917.55)	0	43,699,999	0	49,258,055	XXX	49,258,055	5,558,056	0	0	0	0	XXX	Note 0001			
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS BANK	03/20/2020	05/15/2020	416,366	1,000,000,000	8	2521.82/(2882.08)	0	49,200,000	0	70,421,123	XXX	70,421,123	21,221,123	0	0	0	0	XXX	Note 0001			
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL	03/25/2020	05/15/2020	205,075	500,000,000	6	1978.68/(2925.76)	0	20,939,999	0	31,437,138	XXX	31,437,138	10,497,139	0	0	0	0	XXX	Note 0001			
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL	03/25/2020	06/19/2020	205,075	500,000,000	6	2560.04/(3047.66)	0	15,783,500	0	24,488,848	XXX	24,488,848	8,705,348	0	0	0	0	XXX	Note 0001			
015999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										104,009,996	336,331,499	0	282,645,271	XXX	282,645,271	(173,972,710)	0	0	0	0	0	0	0	0	XXX	XXX
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	DURATION	GOLDMAN SACHS & CO	11/30/2018	11/30/2020	0	500,000,000	4.12%/2.12%	175,000	0	0	68,624,377	XXX	68,624,377	52,826,986	0	0	0	0	0	XXX	Note 0001			
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	DURATION	BNP	11/30/2018	11/30/2021	0	500,000,000	4.15%/2.15%	100,000	0	0	67,344,444	XXX	67,344,444	48,694,526	0	0	0	0	0	XXX	Note 0001			
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	DURATION	SOCIETE GENERALE	12/06/2018	12/07/2020	0	500,000,000	3.95%/1.95%	300,000	0	0	60,539,754	XXX	60,539,754	49,037,328	0	0	0	0	0	XXX	Note 0001			
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	DURATION	SOCIETE GENERALE	12/06/2018	12/06/2021	0	500,000,000	3.99%/1.99%	50,000	0	0	60,299,593	XXX	60,299,593	45,422,002	0	0	0	0	0	XXX	Note 0001			
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	DURATION	BNP	12/17/2018	12/17/2020	0	500,000,000	3.94%/1.94%	162,500	0	0	60,058,792	XXX	60,058,792	48,662,889	0	0	0	0	0	XXX	Note 0001			
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	CITIBANK	10/16/2019	10/14/2020	167,018	500,000,000	2,694	17,605,000	0	0	52,198,602	XXX	52,198,602	43,581,732	0	0	0	0	0	XXX	Note 0001			
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BANK OF AMERICA	10/21/2019	10/21/2020	166,688	500,000,000	2,700	18,250,000	0	0	53,009,185	XXX	53,009,185	44,002,085	0	0	0	0	0	XXX	Note 0001			
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	JPMORGAN CHASE	10/23/2019	10/07/2020	166,916	500,000,000	2,696	17,400,000	0	0	51,783,048	XXX	51,783,048	43,398,379	0	0	0	0	0	XXX	Note 0001			
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BANK OF AMERICA	10/25/2019	10/01/2020	165,437	500,000,000	2,720	16,385,000	0	0	52,784,604	XXX	52,784,604	44,180,771	0	0	0	0	0	XXX	Note 0001			
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	MORGAN STANLEY INTERNATIONAL	10/29/2019	04/08/2020	164,359	500,000,000	2,738	7,730,000	0	0	28,052,020	XXX	28,052,020	25,958,696	0	0	0	0	0	XXX	Note 0001			

E06

STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE 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)
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	MORGAN STANLEY INTERNATIONAL 4PQUHNSJPFQFNFB8653	10/29/2019	04/15/2020	164,359	500,000,000	2,738	8,075,000	0	0	30,213,472		30,213,472	27,858,424	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	MORGAN STANLEY INTERNATIONAL 4PQUHNSJPFQFNFB8653	10/29/2019	04/22/2020	164,359	500,000,000	2,738	8,470,001	0	0	32,478,361		32,478,361	29,854,102	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	MORGAN STANLEY INTERNATIONAL 4PQUHNSJPFQFNFB8653	10/29/2019	04/29/2020	164,359	500,000,000	2,738	8,840,000	0	0	34,473,736		34,473,736	31,573,703	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/06/2019	05/01/2020	162,441	500,000,000	2,770	8,618,001	0	0	38,044,788		38,044,788	34,730,867	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/06/2019	05/08/2020	162,441	500,000,000	2,770	9,018,512	0	0	39,745,245		39,745,245	36,145,010	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/14/2019	05/20/2020	162,072	500,000,000	2,777	9,580,000	0	0	42,595,178		42,595,178	38,420,556	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/14/2019	05/27/2020	162,072	500,000,000	2,777	9,500,000	0	0	43,741,223		43,741,223	39,268,654	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	GOLDMAN SACHS INTERNATIONAL W22LR0WP21HZNB66K528	11/15/2019	06/10/2020	160,577	500,000,000	2,802	9,909,999	0	0	47,561,014		47,561,014	42,122,713	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	GOLDMAN SACHS INTERNATIONAL W22LR0WP21HZNB66K528	11/15/2019	06/17/2020	160,577	500,000,000	2,802	10,295,000	0	0	48,361,942		48,361,942	42,614,418	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/20/2019	07/08/2020	160,903	500,000,000	2,797	11,475,001	0	0	50,389,404		50,389,404	43,784,014	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/20/2019	07/15/2020	160,903	500,000,000	2,797	11,725,000	0	0	51,235,578		51,235,578	44,316,140	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	GOLDMAN SACHS INTERNATIONAL W22LR0WP21HZNB66K528	11/27/2019	08/05/2020	158,591	500,000,000	2,837	11,900,000	0	0	56,286,242		56,286,242	47,693,339	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	GOLDMAN SACHS INTERNATIONAL W22LR0WP21HZNB66K528	11/27/2019	08/12/2020	158,591	500,000,000	2,837	12,265,000	0	0	56,772,646		56,772,646	47,855,774	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	GOLDMAN SACHS INTERNATIONAL W22LR0WP21HZNB66K528	11/27/2019	08/19/2020	158,591	500,000,000	2,837	12,650,000	0	0	57,257,397		57,257,397	48,024,951	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	GOLDMAN SACHS INTERNATIONAL W22LR0WP21HZNB66K528	11/27/2019	08/26/2020	158,591	500,000,000	2,837	12,885,000	0	0	57,896,531		57,896,531	48,358,329	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	12/06/2019	09/02/2020	158,776	500,000,000	2,834	13,285,002	0	0	58,248,884		58,248,884	48,480,561	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	12/06/2019	09/09/2020	158,776	500,000,000	2,834	13,549,998	0	0	58,614,087		58,614,087	48,554,710	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	12/06/2019	09/16/2020	159,006	500,000,000	2,830	14,024,996	0	0	58,685,823		58,685,823	48,431,389	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BNP ROMJUSFPUBMPRO8K5P83	01/10/2020	04/01/2020	306,233	1,000,000,000	2,939	0	5,300,000	0	108,856,264		108,856,264	103,556,264	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BNP ROMJUSFPUBMPRO8K5P83	01/10/2020	04/08/2020	306,233	1,000,000,000	2,939	0	5,950,000	0	109,610,785		109,610,785	103,660,785	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	01/15/2020	10/28/2020	303,322	1,000,000,000	2,967	0	23,730,001	0	143,296,706		143,296,706	119,566,704	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	01/24/2020	07/01/2020	303,699	1,000,000,000	2,963	0	14,249,999	0	127,191,067		127,191,067	112,941,068	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	01/24/2020	11/04/2020	303,699	1,000,000,000	2,799	0	17,650,001	0	113,613,981		113,613,981	95,963,980	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	MORGAN STANLEY INTERNATIONAL 4PQUHNSJPFQFNFB8653	01/24/2020	04/03/2020	304,230	1,000,000,000	3,123	0	11,590,000	0	164,410,003		164,410,003	152,820,003	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	CREDIT SUISSE E58DKGMJYJYLNB8C3868	02/07/2020	10/02/2020	300,636	1,000,000,000	2,994	0	21,000,000	0	144,216,270		144,216,270	123,216,270	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	CREDIT SUISSE E58DKGMJYJYLNB8C3868	02/14/2020	05/13/2020	296,245	1,000,000,000	3,207	0	11,870,000	0	186,655,912		186,655,912	174,785,912	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BNP ROMJUSFPUBMPRO8K5P83	02/14/2020	09/23/2020	296,213	1,000,000,000	3,038	0	18,307,999	0	150,711,740		150,711,740	132,403,740	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BARCLAYS BANK G5GSEF7VJP5170UK5573	02/20/2020	05/06/2020	297,232	1,000,000,000	3,196	0	11,420,000	0	183,650,197		183,650,197	172,230,197	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BARCLAYS BANK G5GSEF7VJP5170UK5573	02/21/2020	05/01/2020	298,887	1,000,000,000	3,178	0	12,270,000	0	179,137,109		179,137,109	166,867,109	0	0	0	0	0	Note 0001

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STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE 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)	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	CITIBANK	E570DZIZ7FF32TWEFA76	10/16/2019	10/14/2020	167,018	500,000,000	2694.321/(1945.8985)		0	38,286,595		38,286,595	30,640,458	0	0	0	0	0	Note 0001	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	10/21/2019	10/21/2020	166,688	500,000,000	2699.6508/(1949.7478)		0	38,729,486		38,729,486	30,749,443	0	0	0	0	0	Note 0001	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	JPMORGAN CHASE	7H6GLXDRUGOFU57RNE97	10/23/2019	10/07/2020	166,916	500,000,000	2695.96/(1947.08)		0	38,124,170		38,124,170	30,678,283	0	0	0	0	0	Note 0001	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	10/25/2019	10/01/2020	165,437	500,000,000	2720.07/(1964.495)		0	38,990,950		38,990,950	31,337,437	0	0	0	0	0	Note 0001	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	MORGAN STANLEY INTERNATIONAL	4PQUHNSJPFQFN3BB653	10/29/2019	04/29/2020	164,359	500,000,000	2737.9055/(1977.38)		0	31,261,226		31,261,226	28,591,200	0	0	0	0	0	Note 0001	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	MORGAN STANLEY INTERNATIONAL	4PQUHNSJPFQFN3BB653	10/29/2019	04/08/2020	164,359	500,000,000	2737.9055/(1977.38)		0	27,338,143		27,338,143	25,411,175	0	0	0	0	0	Note 0001	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	MORGAN STANLEY INTERNATIONAL	4PQUHNSJPFQFN3BB653	10/29/2019	04/15/2020	164,359	500,000,000	2737.9055/(1977.38)		0	28,844,997		28,844,997	26,676,784	0	0	0	0	0	Note 0001	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	MORGAN STANLEY INTERNATIONAL	4PQUHNSJPFQFN3BB653	10/29/2019	04/22/2020	164,359	500,000,000	2737.9055/(1977.38)		0	30,202,810		30,202,810	27,786,603	0	0	0	0	0	Note 0001	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	11/06/2019	05/13/2020	162,441	500,000,000	2770.2396/(2000.7286)		0	35,484,732		35,484,732	31,970,590	0	0	0	0	0	Note 0001	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	11/14/2019	06/03/2020	162,072	500,000,000	2776.545/(2005.283)		0	37,317,357		37,317,357	32,922,331	0	0	0	0	0	Note 0001	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	GOLDMAN SACHS INTERNATIONAL	W22LROIIP21HZNB6K528	11/15/2019	06/24/2020	160,577	500,000,000	2802.39/(2023.95)		0	39,862,983		39,862,983	34,280,574	0	0	0	0	0	Note 0001	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	GOLDMAN SACHS INTERNATIONAL	W22LROIIP21HZNB6K528	11/15/2019	07/01/2020	160,577	500,000,000	2802.393/(2023.95)		0	40,123,085		40,123,085	34,254,462	0	0	0	0	0	Note 0001	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	JPMORGAN CHASE	7H6GLXDRUGOFU57RNE97	11/20/2019	07/22/2020	160,903	500,000,000	2796.72/(2019.86)		0	40,614,599		40,614,599	34,011,263	0	0	0	0	0	Note 0001	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	JPMORGAN CHASE	7H6GLXDRUGOFU57RNE97	11/20/2019	07/29/2020	160,903	500,000,000	2796.72/(2019.86)		0	40,750,535		40,750,535	33,887,960	0	0	0	0	0	Note 0001	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	CITIBANK	E570DZIZ7FF32TWEFA76	02/25/2020	10/01/2020	314,275	1,000,000,000	2863.737/(2068.2545)		0	91,925,511		91,925,511	66,875,511	0	0	0	0	0	Note 0001	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BARCLAYS BANK	G5GSEF7VJP5170UK5573	02/26/2020	11/11/2020	320,588	1,000,000,000	2807.34/(2027.52)		0	88,285,320		88,285,320	58,495,320	0	0	0	0	0	Note 0001	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	JPMORGAN CHASE	7H6GLXDRUGOFU57RNE97	03/04/2020	05/08/2020	323,063	1,000,000,000	2476.3/(1857.22)		0	31,279,030		31,279,030	25,579,030	0	0	0	0	0	Note 0001	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	JPMORGAN CHASE	7H6GLXDRUGOFU57RNE97	03/04/2020	05/08/2020	323,063	1,000,000,000	2631.06/(2011.99)		0	45,881,753		45,881,753	36,491,751	0	0	0	0	0	Note 0001	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	UBS	BFM8T61CT2L1QCEMIK50	03/05/2020	06/03/2020	325,014	1,000,000,000	2461.43/(1846.07)		0	36,319,238		36,319,238	27,319,239	0	0	0	0	0	Note 0001	

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STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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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)	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	UBS BFM8T61CT2L10CEMIK50	03/05/2020	06/03/2020	325,014	1,000,000,000	2615.27/(1999.91)	0	13,810,000	0	49,309,697		49,309,697	35,499,697	0	0	0	0	0	Note 0001	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	JPMORGAN CHASE 7H6GLXDRUGOFU57RNE97	03/05/2020	07/01/2020	331,118	1,000,000,000	2416.06/(1812.04)	0	13,800,001	0	37,372,936		37,372,936	23,572,935	0	0	0	0	0	Note 0001	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	JPMORGAN CHASE 7H6GLXDRUGOFU57RNE97	03/05/2020	07/01/2020	331,118	1,000,000,000	2567.06/(1963.05)	0	19,870,000	0	48,669,974		48,669,974	28,799,975	0	0	0	0	0	Note 0001	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB6K528	03/06/2020	08/05/2020	340,616	1,000,000,000	2348.69/(1761.52)	0	22,699,999	0	37,126,353		37,126,353	14,426,353	0	0	0	0	0	Note 0001	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB6K528	03/06/2020	08/05/2020	340,616	1,000,000,000	2495.48/(1908.31)	0	29,500,000	0	46,665,414		46,665,414	17,165,414	0	0	0	0	0	Note 0001	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB6K528	03/06/2020	09/02/2020	342,030	1,000,000,000	2338.98/(1754.23)	0	24,644,000	0	38,397,455		38,397,455	13,753,454	0	0	0	0	0	Note 0001	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB6K528	03/06/2020	09/02/2020	342,030	1,000,000,000	2485.16/(1900.42)	0	31,700,000	0	47,776,989		47,776,989	16,076,989	0	0	0	0	0	Note 0001	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BARCLAYS BANK G5GSEF7VJP5170UK5573	03/10/2020	06/08/2020	359,562	1,000,000,000	2224.93/(1668.71)	0	19,980,000	0	24,135,736		24,135,736	4,155,736	0	0	0	0	0	Note 0001	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	CREDIT SUISSE E58DKGMJYYJLN8C3868	03/10/2020	06/17/2020	354,235	1,000,000,000	2258.39/(1693.79)	0	21,180,000	0	26,937,654		26,937,654	5,757,654	0	0	0	0	0	Note 0001	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	CREDIT SUISSE E58DKGMJYYJLN8C3868	03/11/2020	06/24/2020	359,891	1,000,000,000	2222.9/(1667.17)	0	23,470,000	0	26,177,264		26,177,264	2,707,264	0	0	0	0	0	Note 0001	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	CITIBANK E570DZIZ7FF32WFEA76	03/13/2020	05/13/2020	198,360	500,000,000	2016.53/(1512.41)	0	15,000,003	0	5,608,211		5,608,211	(9,391,792)	0	0	0	0	0	Note 0001	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	CITIBANK E570DZIZ7FF32WFEA76	03/13/2020	05/13/2020	198,360	500,000,000	2142.57/(1638.43)	0	18,000,004	0	8,063,714		8,063,714	(9,936,290)	0	0	0	0	0	Note 0001	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	CITIBANK E570DZIZ7FF32WFEA76	03/13/2020	06/12/2020	198,360	500,000,000	2016.53/(1512.41)	0	16,875,004	0	7,893,598		7,893,598	(8,981,405)	0	0	0	0	0	Note 0001	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	CITIBANK E570DZIZ7FF32WFEA76	03/13/2020	06/12/2020	198,360	500,000,000	2142.57/(1638.43)	0	20,825,004	0	10,759,702		10,759,702	(10,065,302)	0	0	0	0	0	Note 0001	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	CITIBANK E570DZIZ7FF32WFEA76	03/13/2020	07/13/2020	198,360	500,000,000	2016.53/(1512.41)	0	18,910,004	0	9,751,589		9,751,589	(9,158,415)	0	0	0	0	0	Note 0001	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	CITIBANK E570DZIZ7FF32WFEA76	03/13/2020	07/13/2020	198,360	500,000,000	2142.57/(1638.43)	0	22,290,005	0	12,742,586		12,742,586	(9,547,419)	0	0	0	0	0	Note 0001	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	UBS BFM8T61CT2L10CEMIK50	03/16/2020	07/01/2020	404,040	1,000,000,000	2178/(1782)	0	42,890,020	0	22,983,852		22,983,852	(19,906,168)	0	0	0	0	0	Note 0001	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	MORGAN STANLEY 173311VCZKQKX57V54	03/16/2020	10/02/2020	397,502	1,000,000,000	2213.8266/(1811.3126)	0	44,590,001	0	30,404,954		30,404,954	(14,185,047)	0	0	0	0	0	Note 0001	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L10CEMIK50	03/16/2020	12/30/2020	403,644	1,000,000,000	2180.14/(1783.75)	0	46,399,978	0	32,367,917		32,367,917	(14,032,061)	0	0	0	0	0	Note 0001	
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5170UK5573	03/23/2020	04/17/2020	909,699	2,000,000,000	1978.68/(1648.91)	0	49,600,000	0	6,519,700		6,519,700	(43,080,300)	0	0	0	0	0	Note 0001	

E06.3

STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE 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)		
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LR0WP21HZNB6K528	02/25/2020	05/26/2020	317,450	1,000,000,000	9087.1/(2772.09)/(2457.08)	0	13,890,000	0	36,298,277		36,298,277	22,408,277	0	0	0	0	0		Note 0001	
0169999999	Subtotal - Purchased Options - Hedging Other - Put Options										424,737,427	762,192,025	0	4,394,232,096	XXX	4,394,232,096	3,335,864,043	0	0	0	0	XXX	XXX	
0219999999	Subtotal - Purchased Options - Hedging Other										528,747,423	1,098,523,524	0	4,676,877,367	XXX	4,676,877,367	3,161,891,333	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										104,009,996	336,331,499	0	282,645,271	XXX	282,645,271	(173,972,710)	0	0	0	0	XXX	XXX	
0449999999	Total Purchased Options - Put Options										424,737,427	762,192,025	0	4,394,232,096	XXX	4,394,232,096	3,335,864,043	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										528,747,423	1,098,523,524	0	4,676,877,367	XXX	4,676,877,367	3,161,891,333	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
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA	B4TYDEB6KMZ0031MB27	12/20/2018	12/21/2020	0	500,000,000	3.55%/(2.00%)/250%	(487,500)	0	23,821,111		23,821,111	8,456,693	0	0	0	0	0		Note 0001	
0659999999	Subtotal - Written Options - Hedging Other - Put Options										(487,500)	0	0	23,821,111	XXX	23,821,111	8,456,693	0	0	0	0	0	XXX	XXX
0709999999	Subtotal - Written Options - Hedging Other										(487,500)	0	0	23,821,111	XXX	23,821,111	8,456,693	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										(487,500)	0	0	23,821,111	XXX	23,821,111	8,456,693	0	0	0	0	0	XXX	XXX
0949999999	Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0959999999	Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0969999999	Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0979999999	Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0989999999	Total Written Options										(487,500)	0	0	23,821,111	XXX	23,821,111	8,456,693	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	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	0	XXX	XXX
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	UBS	BFMBT61CT2L10CEMIK50	01/27/2010	07/29/2020	0	500,000,000	3.768%/(3ML)	0	0	2,406,859		4,186,949	4,186,949	(1,437,386)	0	0	0	1,433,455		Note 0001	
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CREDIT SUISSE	E58DKGMJYYYJLN8C3868	10/19/2010	10/21/2020	0	500,000,000	2.516%/(3ML)	0	0	805,370		4,487,221	4,487,221	1,617,478	0	0	0	1,868,997		Note 0001	
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CREDIT SUISSE	E58DKGMJYYYJLN8C3868	07/21/2011	07/25/2021	0	250,000,000	3.124%/(3ML)	0	0	792,282		8,416,198	8,416,198	2,936,099	0	0	0	1,434,948		Note 0001	
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIBANK	E570DZIW7FF32WIEFA76	08/02/2011	08/04/2031	0	250,000,000	3.455%/(3ML)	0	0	1,016,296		74,944,041	74,944,041	35,101,449	0	0	0	4,211,347		Note 0001	
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA	B4TYDEB6KMZ0031MB27	08/03/2011	08/05/2041	0	250,000,000	3.535%/(3ML)	0	0	1,072,823		134,881,009	134,881,009	69,453,411	0	0	0	5,777,332		Note 0001	
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	HSBC	11E8VN30JCEQV14HR804	08/08/2011	08/10/2031	0	250,000,000	3.255%/(3ML)	0	0	892,251		69,521,134	69,521,134	34,870,915	0	0	0	4,214,396		Note 0001	
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CREDIT SUISSE	E58DKGMJYYYJLN8C3868	08/08/2011	08/10/2031	0	250,000,000	3.263%/(3ML)	0	0	896,939		69,729,659	69,729,659	34,881,635	0	0	0	4,214,396		Note 0001	
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BARCLAYS BANK	G5GSEF7VJP5170UK5573	08/10/2011	08/12/2026	0	250,000,000	2.875%/(3ML)	0	0	659,585		36,111,041	36,111,041	19,003,816	0	0	0	3,154,823		Note 0001	
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	GOLDMAN SACHS & CO	KD3XUN7C6T14HNAYLU02	08/10/2011	08/12/2026	0	250,000,000	2.850%/(3ML)	0	0	643,960		35,716,170	35,716,170	19,000,876	0	0	0	3,154,823		Note 0001	
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CREDIT SUISSE	E58DKGMJYYYJLN8C3868	08/31/2011	09/02/2026	0	250,000,000	2.836%/(3ML)	0	0	644,620		35,783,051	35,783,051	19,193,155	0	0	0	3,169,039		Note 0001	

STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE 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)
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK	08/31/2011	09/02/2026	0	250,000,000	2.833%/(3ML)	0	0	642,589	35,731,275		35,731,275	19,192,736	0	0	0	3,169,039		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK	08/31/2011	09/02/2020	0	250,000,000	(2.198%)/3ML	0	0	(245,402)	(1,202,636)		(1,202,636)	(557,559)	0	0	0	814,572		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK	10/24/2011	10/26/2026	0	250,000,000	2.818%/(3ML)	0	0	601,911	36,203,163		36,203,163	19,635,587	0	0	0	3,205,304		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BARCLAYS BANK	11/30/2011	12/02/2026	0	250,000,000	2.546%/(3ML)	0	0	463,214	32,180,772		32,180,772	19,891,298	0	0	0	3,229,917		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	HSBC	12/05/2011	12/07/2026	0	500,000,000	2.528%/(3ML)	0	0	1,077,462	64,407,872		64,407,872	40,380,840	0	0	0	6,466,457		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BARCLAYS BANK	12/05/2011	12/07/2031	0	500,000,000	2.631%/(3ML)	0	0	1,206,212	107,376,809		107,376,809	70,514,960	0	0	0	8,548,812		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK	01/23/2012	01/25/2027	0	250,000,000	2.589%/(3ML)	0	0	458,064	33,492,299		33,492,299	20,330,520	0	0	0	3,265,506		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	HSBC	01/23/2012	01/25/2027	0	250,000,000	2.593%/(3ML)	0	0	460,251	33,551,453		33,551,453	20,331,258	0	0	0	3,265,506		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIBANK	01/23/2012	01/25/2027	0	250,000,000	2.594%/(3ML)	0	0	461,032	33,572,580		33,572,580	20,331,522	0	0	0	3,265,506		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIBANK	01/23/2012	01/25/2021	0	250,000,000	(2.060%)/3ML	0	0	(127,439)	(2,689,504)		(2,689,504)	(1,903,978)	0	0	0	1,133,246		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BARCLAYS BANK	02/21/2012	02/23/2032	0	250,000,000	2.755%/(3ML)	0	0	553,141	57,776,974		57,776,974	35,789,196	0	0	0	4,313,288		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BARCLAYS BANK	02/21/2012	02/23/2021	0	250,000,000	(2.020%)/3ML	0	0	(93,766)	(2,910,744)		(2,910,744)	(2,160,220)	0	0	0	1,186,756		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA	03/09/2012	03/13/2032	0	250,000,000	2.741%/(3ML)	0	0	671,095	58,079,518		58,079,518	36,377,310	0	0	0	4,322,706		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	HSBC	03/14/2012	03/16/2032	0	250,000,000	2.915%/(3ML)	0	0	751,193	63,187,466		63,187,466	36,692,315	0	0	0	4,324,191		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK	03/15/2012	03/19/2032	0	250,000,000	2.958%/(3ML)	0	0	740,432	64,323,126		64,323,126	36,633,676	0	0	0	4,325,676		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	HSBC	03/22/2012	03/26/2027	0	250,000,000	2.758%/(3ML)	0	0	534,520	37,362,177		37,362,177	21,100,658	0	0	0	3,304,599		Note 0001
111999999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	17,985,494	1,124,219,073	XXX	1,124,219,073	627,201,567	0	0	0	90,774,637	XXX	XXX
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	DEUTSCHE BANK	01/12/2016	01/15/2031	0	145,985,401	3.05% NOK RATE/(3ML + 1.46%)	0	0	0	(16,682,587)		(16,682,587)	6,774,576	(23,167,589)	0	0	2,398,785		Note 0002
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	DEUTSCHE BANK	03/18/2016	03/30/2028	0	120,481,928	2.72% NOK RATE/(3ML + 1.56%)	0	0	0	(25,480,439)		(25,480,439)	4,406,071	(17,698,617)	0	0	1,704,163		Note 0002
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	GOLDMAN SACHS INTL	10/11/2016	10/26/2026	0	55,300,000	0.91% EUR RATE/(3ML + 1.25%)	0	0	0	291,266		291,266	752,973	(925,252)	0	0	709,013		Note 0002
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	CREDIT SUISSE	07/11/2017	07/18/2025	0	283,856,317	0.39% CHF RATE/(3ML + 1.948%)	0	0	0	5,501,740		5,501,740	2,888,745	1,546,762	0	0	3,267,854		Note 0002
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	GOLDMAN SACHS INTL	06/29/2018	07/09/2030	0	122,511,485	3.74% NOK RATE/(3ML + 0.99%)	0	0	0	(17,668,947)		(17,668,947)	8,289,918	(17,809,552)	0	0	1,963,956		Note 0002
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	CREDIT SUISSE	07/18/2018	12/18/2023	0	202,531,646	0.3% CHF RATE/(3ML + 0.82%)	0	0	0	8,739,694		8,739,694	1,564,455	1,118,160	0	0	1,952,569		Note 0002
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	CREDIT SUISSE	01/06/2020	07/14/2028	0	309,182,967	0.125% CHF RATE/(2.4718%)	0	0	0	(23,001,541)		(23,001,541)	(25,878,371)	2,876,831	0	0	4,451,899		Note 0002
CROSS CURRENCY SWAP	FOODS C5793AK9, MCCAIN	Schedule D	Currency	HSBC	10/23/2018	10/23/2030	0	8,036,001	3.74% USD/(3.68% CAD)	0	0	14,085	1,524,892		1,524,892	275,596	605,025	0	0	130,631		Note 0002
CROSS CURRENCY SWAP	G8056#AH2, SEVERN TRENT WATER	Schedule D	Currency	JPM CHASE	11/07/2018	11/07/2028	0	15,530,400	4.19% USD/(2.72% GBP)	0	0	65,771	2,516,039		2,516,039	1,214,948	1,035,600	0	0	227,865		Note 0002

STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE 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)					
CROSS CURRENCY SWAP	G6750*AE2, 1887 CO LTD	Schedule D	Currency	BANK OF AMERICA B4TYDEB6KZ0031MB27	.01/10/2019	.01/10/2029	0	26,420,000	USD/(2.96% GBP) 4.4088%	0	0	129,048	4,866,849		4,866,849	1,978,342	1,726,000	0	0	391,567		Note 0002					
CROSS CURRENCY SWAP	G6655@AB2, NORTHERN GAS NETWORKS 756109A*5, REALTY INCOME 74726MA*0, QANTAS	Schedule D	Currency	JPM CHASE 7H6GLXDRUGOFU57RNE97	.01/10/2019	.01/10/2031	0	23,778,000	USD/(2.97% GBP) 4.38%	0	0	113,938	4,802,798		4,802,798	2,167,096	1,553,400	0	0	390,465		Note 0002					
CROSS CURRENCY SWAP	AIRWAYS B1401#AC1, BRUSSELS AIRPORT N3167#AA2, FERRARI NV	Schedule D	Currency	CITIBANK E570DZIZ7FF32TWEFA76	.05/20/2019	.05/20/2034	0	29,883,900	USD/(2.73% GBP) 3.948%	0	0	106,571	5,607,141		5,607,141	3,614,008	1,984,900	0	0	561,968		Note 0002					
CROSS CURRENCY SWAP	1E8VN30JCEQV1H4R804	Schedule D	Currency	HSBC	.06/25/2019	.06/25/2031	0	34,405,000	USD/(3.64% AUD) 3.8275%	0	0	53,172	7,298,405		7,298,405	3,392,550	4,445,000	0	0	576,761		Note 0002					
CROSS CURRENCY SWAP	7H6GLXDRUGOFU57RNE97	Schedule D	Currency	JPM CHASE	.06/05/2019	.06/05/2034	0	11,160,000	USD/(1.64% EUR) 3.4875%	0	0	59,824	1,919,390		1,919,390	1,593,327	184,000	0	0	210,189		Note 0002					
CROSS CURRENCY SWAP	1E8VN30JCEQV1H4R804	Schedule D	Currency	HSBC	.08/01/2019	.08/01/2029	0	39,294,500	USD/(1.12% EUR) 3.09%	0	0	233,639	5,553,084		5,553,084	3,448,676	644,000	0	0	600,527		Note 0002					
CROSS CURRENCY SWAP	1E8VN30JCEQV1H4R804	Schedule D	Currency	HSBC	.08/01/2019	.08/01/2029	0	40,973,400	GBP) 2.79%	0	0	39,551	1,139,928		1,139,928	(1,094,531)	2,934,200	0	0	644,465		Note 0002					
CROSS CURRENCY SWAP	99B008031, MOCCAIN FOODS	Schedule D	Currency	HSBC	.10/17/2019	.01/17/2028	0	15,224,176	USD/(3.08% CAD) 2.87%	0	0	(2,489)	1,167,376		1,167,376	22,839	1,210,049	0	0	212,631		Note 0002					
CROSS CURRENCY SWAP	J3891#AA0, ELI LILLY	Schedule D	Currency	HSBC	.11/25/2019	.11/15/2029	0	34,967,963	USD/(0.42% JPY) 2.69725%	0	0	213,827	2,868,182		2,868,182	3,266,631	(300,493)	0	0	542,648		Note 0002					
CROSS CURRENCY SWAP	74340XB#7, PROLOGIS G3301#AA1, FIL LIMITED	Schedule D	Currency	JPM CHASE 7H6GLXDRUGOFU57RNE97	.02/20/2020	.02/28/2035	0	45,080,000	USD/(2.2% GBP) 2.725%	0	0	37,405	5,230,965		5,230,965	3,529,965	1,701,000	0	0	870,655		Note 0002					
CROSS CURRENCY SWAP	99B008050, DYSON FINANCE	Schedule D	Currency	JPM CHASE 7H6GLXDRUGOFU57RNE97	.03/26/2020	.03/26/2025	0	74,163,000	USD/(2.55% GBP) 4.1445%	0	0	2,170	1,212,401		1,212,401	174,001	1,038,400	0	0	828,258		Note 0002					
CROSS CURRENCY SWAP	FINANCE	Schedule D	Currency	BARCLAYS BANK G5GSEF7VJP5170UK5573	.03/26/2020	.02/12/2030	0	100,642,012	USD/(2.62% JPY) 0	0	0	0	(2,194,755)		(2,194,755)	515,448	(2,710,203)	0	0	1,581,450		Note 0002					
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										0	0	1,066,512	(24,788,119)	XXX	(24,788,119)	22,897,263	(38,008,379)	0	0	24,218,319	XXX	XXX					
1169999999. Subtotal - Swaps - Hedging Other										0	0	19,052,006	1,099,430,954	XXX	1,099,430,954	650,098,830	(38,008,379)	0	0	114,992,956	XXX	XXX					
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX				
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX			
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX		
1359999999. Total Swaps - Interest Rate										0	0	17,985,494	1,124,219,073	XXX	1,124,219,073	627,201,567	0	0	90,774,637	XXX	XXX						
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX			
1379999999. Total Swaps - Foreign Exchange										0	0	1,066,512	(24,788,119)	XXX	(24,788,119)	22,897,263	(38,008,379)	0	0	24,218,319	XXX	XXX					
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX			
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX		
1409999999. Total Swaps										0	0	19,052,006	1,099,430,954	XXX	1,099,430,954	650,098,830	(38,008,379)	0	0	114,992,956	XXX	XXX					
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	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	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	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	0	0	0	XXX	XXX		
1709999999. Subtotal - Hedging Other										528,259,923	1,098,523,524	19,052,006	5,800,129,432	XXX	5,800,129,432	3,820,446,856	(38,008,379)	0	0	114,992,956	XXX	XXX					
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX		
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										528,259,923	1,098,523,524	19,052,006	5,800,129,432	XXX	5,800,129,432	3,820,446,856	(38,008,379)	0	0	114,992,956	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
0001	Jackson hedges on a macroeconomic basis and, as a result, does not calculate hedge effectiveness at the detailed level. See the Notes to the Financial Statements for additional details.

STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0001	Jackson hedges on a macroeconomic basis and, as a result, does not calculate hedge effectiveness at the detailed level. See the Notes to the Financial Statements for additional details.
	0002	Jackson hedges it's foreign currency denominated obligations but does not apply hedge accounting and therefore, does not calculate hedge effectiveness. See the Notes to the Financial Statements for additional details.

STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
USMO	35,000	35,000,000	30-YEAR TREASURY BOND FUTURE JUN 2020 - BANK OF AMERICA MERRILL LYNCH	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/15/2020	CHICAGO BOARD OF TRADE	03/15/2020	167.3334	179.0625	0	0	0	0	0	410,519,591	410,519,591	227,500,000	Note 0001	1,000
USMO	24,000	24,000,000	30-YEAR TREASURY BOND FUTURE JUN 2020 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/15/2020	CHICAGO BOARD OF TRADE	03/15/2020	169.1203	179.0625	0	0	0	0	0	238,612,421	238,612,421	156,000,000	Note 0001	1,000
USMO	20,000	20,000,000	30-YEAR TREASURY BOND FUTURE JUN 2020 - J.P. MORGAN SECURITIES	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/15/2020	CHICAGO BOARD OF TRADE	03/15/2020	174.0313	179.0625	0	0	0	0	0	100,624,850	100,624,850	130,000,000	Note 0001	1,000
WNMO	1,236	1,236,000	ULTRA GOVT TREASURY BOND FUTURE JUN 2020 - J.P. MORGAN SECURITIES	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/15/2020	CHICAGO BOARD OF TRADE	03/15/2020	210.6999	221.8750	0	0	0	0	0	13,812,436	13,812,436	17,304,000	Note 0001	1,000
USMO	5,000	5,000,000	30-YEAR TREASURY BOND FUTURE JUN 2020 - WELLS FARGO SECURITIES	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/15/2020	CHICAGO BOARD OF TRADE	03/15/2020	166.4599	179.0625	0	0	0	0	0	63,013,000	63,013,000	32,500,000	Note 0001	1,000
153999999. Subtotal - Long Futures - Hedging Other													0	0	0	826,582,298	826,582,298	563,304,000	XXX	XXX	
157999999. Subtotal - Long Futures													0	0	0	826,582,298	826,582,298	563,304,000	XXX	XXX	
ESHO	69,555	8,542,859,866	S&P 500 EMINI FUTURE JUN 2020 - BANK OF AMERICA MERRILL LYNCH	VAGLB HEDGE	Ex 5	Equity/Index	06/15/2020	CHICAGO MERCANTILE EXCHANGE	03/15/2020	2,456.4330	2,569.7000	0	0	0	0	0	(393,914,309)	(393,914,309)	834,660,000	Note 0001	50
ESHO	45,000	5,528,642,263	S&P 500 EMINI FUTURE JUN 2020 - HSBC SECURITIES	VAGLB HEDGE	Ex 5	Equity/Index	06/15/2020	CHICAGO MERCANTILE EXCHANGE	03/15/2020	2,457.1743	2,569.7000	0	0	0	0	0	(253,182,737)	(253,182,737)	540,000,000	Note 0001	50
ESHO	37,500	4,657,254,745	S&P 500 EMINI FUTURE JUN 2020 - J.P. MORGAN SECURITIES LLC	VAGLB HEDGE	Ex 5	Equity/Index	06/15/2020	CHICAGO MERCANTILE EXCHANGE	03/15/2020	2,483.8692	2,569.7000	0	0	0	0	0	(160,932,755)	(160,932,755)	450,000,000	Note 0001	50
ESHO	67,500	8,744,431,881	S&P 500 EMINI FUTURE JUN 2020 - WELLS FARGO SECURITIES LLC	VAGLB HEDGE	Ex 5	Equity/Index	06/15/2020	CHICAGO MERCANTILE EXCHANGE	03/15/2020	2,590.9428	2,569.7000	0	0	0	0	0	71,694,381	71,694,381	911,250,000	Note 0001	50
MESHO	1,015	43,388,600	MSCI EMERGING MARKETS MINI FUTURE JUN 2020 - BANK OF AMERICA MERRILL LYNCH	VAGLB HEDGE	Ex 5	Equity/Index	06/15/2020	INTERCONTINENTAL EXCHANGE	03/15/2020	854.9478	842.9000	0	0	0	0	0	611,425	611,425	5,582,500	Note 0001	50
MESHO	5,350	228,139,455	MSCI EMERGING MARKETS MINI FUTURE JUN 2020 - J.P. MORGAN SECURITIES LLC	VAGLB HEDGE	Ex 5	Equity/Index	06/15/2020	INTERCONTINENTAL EXCHANGE	03/15/2020	852.8578	842.9000	0	0	0	0	0	2,663,705	2,663,705	29,425,000	Note 0001	50
MFSHO	2,250	167,182,705	MSCI EAFE MINI FUTURE JUN 2020 - BANK OF AMERICA MERRILL LYNCH	VAGLB HEDGE	Ex 5	Equity/Index	06/15/2020	INTERCONTINENTAL EXCHANGE	03/15/2020	1,486.0685	1,559.3000	0	0	0	0	0	(8,238,545)	(8,238,545)	21,150,000	Note 0001	50
MFSHO	12,828	942,004,825	MSCI EAFE MINI FUTURE JUN 2020 - J.P. MORGAN SECURITIES LLC	VAGLB HEDGE	Ex 5	Equity/Index	06/15/2020	INTERCONTINENTAL EXCHANGE	03/15/2020	1,468.6698	1,559.3000	0	0	0	0	0	(58,130,195)	(58,130,195)	120,583,200	Note 0001	50
160999999. Subtotal - Short Futures - Hedging Other													0	0	0	(799,429,030)	(799,429,030)	2,912,650,700	XXX	XXX	
164999999. Subtotal - Short Futures													0	0	0	(799,429,030)	(799,429,030)	2,912,650,700	XXX	XXX	
167999999. Subtotal - SSAP No. 108 Adjustments													0	0	0	0	0	0	XXX	XXX	
168999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													0	0	0	0	0	0	XXX	XXX	

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STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22												
														15	16	17																	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point												
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108													0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
1709999999. Subtotal - Hedging Other													0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	27,153,268	27,153,268	3,475,954,700	XXX	XXX	
1719999999. Subtotal - Replication													0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
1729999999. Subtotal - Income Generation													0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
1739999999. Subtotal - Other													0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives													0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals													0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	27,153,268	27,153,268	3,475,954,700	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits	0	0	0

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Jackson hedges on a macroeconomic basis, and as a result, does not calculate hedge effectiveness at the detailed level. See the Notes to the Financial Statements for additional details.

STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE 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)	4 Fair Value of Acceptable Collateral	5 Book/Adjusted Carrying Value			6 Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral		
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	0	3,475,954,700	3,475,954,700
BANK OF AMERICA	Y	Y	830,616,318	746,770,641	0	0	746,770,641	0	0	10,491,605	0
BARCLAYS	Y	Y	775,237,000	785,594,781	(5,105,499)	5,252,282	785,594,781	(5,105,499)	5,252,282	22,015,047	22,015,047
BNP	Y	Y	473,676,000	496,582,024	0	22,906,024	496,582,024	0	22,906,024	0	0
CITIBANK	Y	Y	406,476,280	351,951,091	(2,689,504)	0	351,951,091	(2,689,504)	0	9,172,067	0
CREDIT SUISSE	Y	Y	486,914,000	516,932,514	(23,001,541)	7,016,973	516,932,514	(23,001,541)	7,016,973	20,359,702	20,359,702
DEUTSCHE BANK	Y	Y	152,498,422	169,749,863	(43,365,662)	0	169,749,863	(43,365,662)	0	18,883,045	0
GOLDMAN SACHS & CO	Y	Y	88,437,000	104,631,813	(17,668,945)	0	104,631,813	(17,668,945)	0	5,827,793	4,353,659
GOLDMAN SACHS INTERNATIONAL	Y	Y	645,429,000	666,478,906	0	21,049,906	666,478,906	0	21,049,906	0	0
HSBC	Y	Y	311,756,229	287,581,969	0	0	287,581,969	0	0	24,282,812	108,553
JPM CHASE	Y	Y	510,865,240	501,701,143	0	0	501,701,143	0	0	2,527,433	0
MORGAN STANLEY INTERNATIONAL	Y	Y	405,279,000	438,042,964	0	32,763,964	438,042,964	0	32,763,964	0	0
SOCIETE GENERALE	Y	Y	663,820,000	680,775,214	0	16,955,214	680,775,214	0	16,955,214	0	0
UBS	Y	Y	145,340,586	145,167,660	0	0	145,167,660	0	0	1,433,452	1,260,530
0299999999. Total NAIC 1 Designation			5,896,345,075	5,891,960,583	(91,831,151)	105,944,363	5,891,960,583	(91,831,151)	105,944,363	114,992,956	48,097,491
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals			5,896,345,075	5,891,960,583	(91,831,151)	105,944,363	5,891,960,583	(91,831,151)	105,944,363	3,590,947,656	3,524,052,191
1. Offset per SSAP No. 64				115,652,262	(115,652,262)						
2. Net after right of offset per SSAP No. 64				5,776,308,321	23,821,111						

STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9		
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)		
CHICAGO MERCANTILE EXCHANGE		SNZ20JLFX8MNNCL00F39	Treasury	912810-PN-0	US TREASURY N/B	1,218,361,783	911,475,802	935,619,727	08/15/2045	I
CHICAGO MERCANTILE EXCHANGE		SNZ20JLFX8MNNCL00F39	Treasury	912810-PX-0	US TREASURY N/B	227,967,389	143,647,655	176,461,462	05/15/2038	I
CHICAGO MERCANTILE EXCHANGE		SNZ20JLFX8MNNCL00F39	Treasury	912810-RS-9	US TREASURY N/B	458,496,491	362,975,769	346,119,133	05/15/2046	I
CHICAGO MERCANTILE EXCHANGE		5493000F4Z033MV32P92	Treasury	912810-0A-9	US TREASURY N/B	222,628,889	160,259,981	155,448,116	02/15/2039	I
CHICAGO MERCANTILE EXCHANGE		5493000F4Z033MV32P92	Treasury	912810-RK-6	US TREASURY N/B	274,036,102	221,438,903	232,459,412	05/15/2040	I
CHICAGO MERCANTILE EXCHANGE		5493000F4Z033MV32P92	Treasury	912810-RZ-3	US TREASURY N/B	654,898,771	500,677,027	492,576,029	02/15/2039	I
CHICAGO MERCANTILE EXCHANGE		5493000F4Z033MV32P92	Treasury	912810-QH-4	US TREASURY N/B	130,108,735	81,754,618	81,102,381	05/15/2040	I
INTERCONTINENTAL EXCHANGE		549300EX04Q2QBFQTQ27	Treasury	912810-PN-0	US TREASURY N/B	38,349,829	28,581,918	29,339,019	08/15/2045	I
INTERCONTINENTAL EXCHANGE		549300EX04Q2QBFQTQ27	Treasury	912810-PX-0	US TREASURY N/B	22,723,546	14,198,422	17,441,804	05/15/2038	I
INTERCONTINENTAL EXCHANGE		SNZ20JLFX8MNNCL00F39	Treasury	912810-RS-9	US TREASURY N/B	48,790,038	38,420,431	36,636,182	05/15/2046	I
INTERCONTINENTAL EXCHANGE		5493000F4Z033MV32P92	Treasury	912810-0A-9	US TREASURY N/B	6,365,912	4,462,320	4,328,338	08/15/2045	I
INTERCONTINENTAL EXCHANGE		549300EX04Q2QBFQTQ27	Treasury	912810-RK-6	US TREASURY N/B	36,143,508	28,838,747	30,273,985	05/15/2038	I
INTERCONTINENTAL EXCHANGE		SNZ20JLFX8MNNCL00F39	Treasury	912810-RZ-3	US TREASURY N/B	10,290,109	7,718,777	7,593,886	05/15/2046	I
INTERCONTINENTAL EXCHANGE		5493000F4Z033MV32P92	Treasury	912810-QH-4	US TREASURY N/B	35,474,682	22,080,333	21,904,176	08/15/2045	I
CHICAGO BOARD OF TRADE		549300EX04Q2QBFQTQ27	Treasury	912810-PN-0	US TREASURY N/B	203,623,945	156,542,280	160,688,901	08/15/2045	I
CHICAGO BOARD OF TRADE		549300EX04Q2QBFQTQ27	Treasury	912810-PX-0	US TREASURY N/B	60,633,503	38,153,923	46,869,523	05/15/2038	I
CHICAGO BOARD OF TRADE		549300EX04Q2QBFQTQ27	Treasury	912810-RS-9	US TREASURY N/B	120,887,545	95,603,800	91,163,949	05/15/2038	I
CHICAGO BOARD OF TRADE		549300EX04Q2QBFQTQ27	Treasury	912810-0A-9	US TREASURY N/B	62,863,335	45,277,698	43,918,219	08/15/2045	I
CHICAGO BOARD OF TRADE		549300EX04Q2QBFQTQ27	Treasury	912810-RK-6	US TREASURY N/B	61,433,740	49,722,350	52,196,918	05/15/2038	I
CHICAGO BOARD OF TRADE		549300EX04Q2QBFQTQ27	Treasury	912810-RZ-3	US TREASURY N/B	99,360,303	76,604,196	75,364,734	05/15/2038	I
CHICAGO BOARD OF TRADE		549300EX04Q2QBFQTQ27	Treasury	912810-QH-4	US TREASURY N/B	41,679,103	26,165,049	25,956,304	05/15/2038	I
0199999999 - Total						4,041,117,256	3,014,600,000	3,063,462,199	XXX	XXX

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9	
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)	
BANK OF AMERICA	Loan-backed and Structured	B4TYDEB6GKMZ0031MB27	3136AJ-EM-4	FNR 2014-8 A0	1,179,055	3,999,000	XXX	11/25/2031	IV
BANK OF AMERICA	Loan-backed and Structured	B4TYDEB6GKMZ0031MB27	3136AV-YL-7	FNA 2017-M3 A2	5,212,341	4,927,000	XXX	12/25/2026	IV
BANK OF AMERICA	Loan-backed and Structured	B4TYDEB6GKMZ0031MB27	3138LL-NE-1	FN AN7588	4,193,585	3,885,000	XXX	03/01/2028	IV
BANK OF AMERICA	Loan-backed and Structured	B4TYDEB6GKMZ0031MB27	31416Q-XT-7	FN AA6989	329,221	1,039,000	XXX	05/01/2039	IV
BANK OF AMERICA	Loan-backed and Structured	B4TYDEB6GKMZ0031MB27	31418C-YM-0	FN MA3415	1,659,591	2,402,000	XXX	07/01/2048	IV
BANK OF AMERICA	Loan-backed and Structured	B4TYDEB6GKMZ0031MB27	36179U-4B-5	G2 MA6218	621,322,622	592,953,000	XXX	10/20/2049	IV
BANK OF AMERICA	Loan-backed and Structured	B4TYDEB6GKMZ0031MB27	36179U-6U-1	G2 MA6283	119,634,210	113,799,000	XXX	11/20/2049	IV
BANK OF AMERICA	Loan-backed and Structured	B4TYDEB6GKMZ0031MB27	36198V-KR-7	GN A18404	1,148,045	1,537,000	XXX	05/15/2030	IV
BANK OF AMERICA	Treasury	B4TYDEB6GKMZ0031MB27	912828-F9-6	US TREASURY N/B	7,317,717	7,052,000	XXX	10/31/2021	IV
BANK OF AMERICA	Treasury	B4TYDEB6GKMZ0031MB27	912828-K7-4	US TREASURY N/B	68,619,930	63,150,000	XXX	08/15/2025	IV
BARCLAYS	Cash	G5GSEF7VJP5170UK5573	CASH	CASH	775,237,000	775,237,000	XXX		IV
BNP	Cash	ROMJUSFPU8MPR0R85P83	CASH	CASH	473,676,000	473,676,000	XXX		IV
CITIBANK	Loan-backed and Structured	E570DZVZ7FF32TWEFA76	3128ME-UL-3	FG G15787	8,720,339	15,540,000	XXX	05/01/2031	IV
CITIBANK	Loan-backed and Structured	E570DZVZ7FF32TWEFA77	3128MF-K9-8	FG G16420	14,904,069	22,500,000	XXX	01/01/2028	IV
CITIBANK	Loan-backed and Structured	E570DZVZ7FF32TWEFA78	3128MJ-SN-1	FG G08524	8,338,489	15,874,000	XXX	03/01/2043	IV
CITIBANK	Loan-backed and Structured	E570DZVZ7FF32TWEFA76	3128MM-W8-2	FG G18670	10,121,854	14,000,000	XXX	12/01/2032	IV
CITIBANK	Loan-backed and Structured	E570DZVZ7FF32TWEFA77	3138WK-K2-0	FN AS9312	38,461,733	54,614,663	XXX	03/01/2047	IV
CITIBANK	Loan-backed and Structured	E570DZVZ7FF32TWEFA78	3140J6-GJ-0	FN BM2000	96,639,237	134,747,370	XXX	05/01/2047	IV
CITIBANK	Loan-backed and Structured	E570DZVZ7FF32TWEFA78	36179T-V6-9	G2 MA5137	104,545,142	168,628,000	XXX	04/20/2048	IV
CITIBANK	Loan-backed and Structured	E570DZVZ7FF32TWEFA76	36179U-6U-1	G2 MA6283	42,051,058	40,000,000	XXX	11/20/2049	IV
CITIBANK	Treasury	E570DZVZ7FF32TWEFA77	912810-SK-5	US TREASURY N/B	15,132,554	12,020,000	XXX	11/15/2049	IV

STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
CITIBANK	Treasury	912828-5C-0	US TREASURY N/B	18,957,147	16,629,000	XXX	09/30/2025	IV
CITIBANK	Treasury	912828-L2-4	US TREASURY N/B	6,147,216	5,900,000	XXX	08/31/2022	IV
CITIBANK	Treasury	912828-QN-3	US TREASURY N/B	11,308,609	10,804,000	XXX	05/15/2021	IV
CITIBANK	Treasury	912828-QV-5	TSY INFL IX N/B	5,177,806	4,559,000	XXX	07/15/2021	IV
CITIBANK	Treasury	912828-RC-6	US TREASURY N/B	732,705	711,000	XXX	08/15/2021	IV
CITIBANK	Treasury	912828-S7-6	US TREASURY N/B	21,213,828	20,882,000	XXX	07/31/2021	IV
CITIBANK	Treasury	912828-TY-6	US TREASURY N/B	3,127,542	3,001,000	XXX	11/15/2022	IV
CITIBANK	Treasury	912828-XD-7	US TREASURY N/B	896,953	860,000	XXX	05/31/2022	IV
CREDIT SUISSE	Cash	ES8DK6JAJYJYLNBC3868	CASH	486,914,000	486,914,000	XXX		IV
DEUTSCHE BANK	Loan-backed and Structured	3132DV-3R-4	FR SD8008	93,666	112,000	XXX	07/01/2049	IV
DEUTSCHE BANK	Loan-backed and Structured	3132MA-TV-3	FG Q29864	175,589	273,000	XXX	11/01/2044	IV
DEUTSCHE BANK	Loan-backed and Structured	3132WN-UG-5	FG Q48682	3,200,786	3,558,000	XXX	06/01/2047	IV
DEUTSCHE BANK	Loan-backed and Structured	3132XC-SA-4	FG G67713	752,480	887,000	XXX	06/01/2048	IV
DEUTSCHE BANK	Loan-backed and Structured	3132XS-6K-1	FG Q50873	307,315	383,000	XXX	09/01/2047	IV
DEUTSCHE BANK	Loan-backed and Structured	3132Y1-DS-4	FG Q57312	874,600	1,000,000	XXX	05/01/2048	IV
DEUTSCHE BANK	Loan-backed and Structured	3132Y1-UJ-5	FG Q57784	1,944,738	2,230,000	XXX	08/01/2048	IV
DEUTSCHE BANK	Loan-backed and Structured	31334X-L7-2	FR QA1250	1,033,979	983,000	XXX	07/01/2049	IV
DEUTSCHE BANK	Loan-backed and Structured	31335B-HE-9	FG G61129	2,034,142	3,155,000	XXX	08/01/2047	IV
DEUTSCHE BANK	Loan-backed and Structured	31335B-XY-7	FG G61595	3,110,787	3,420,000	XXX	07/01/2048	IV
DEUTSCHE BANK	Loan-backed and Structured	3133A0-V9-2	FR QA6040	2,498,679	2,355,000	XXX	01/01/2050	IV
DEUTSCHE BANK	Loan-backed and Structured	3133A0-WC-4	FR QA6043	2,416,724	2,270,000	XXX	01/01/2050	IV
DEUTSCHE BANK	Loan-backed and Structured	31346Y-D7-5	FR Q44626	3,839,372	3,610,000	XXX	11/01/2049	IV
DEUTSCHE BANK	Loan-backed and Structured	31346Y-YJ-6	FR QA5213	3,061,370	2,867,000	XXX	12/01/2049	IV
DEUTSCHE BANK	Loan-backed and Structured	3138EL-5M-1	FN AL4451	4,626,390	10,168,085	XXX	11/01/2043	IV
DEUTSCHE BANK	Loan-backed and Structured	3138ER-NP-1	FN AL9397	1,129,557	1,465,000	XXX	10/01/2046	IV
DEUTSCHE BANK	Loan-backed and Structured	3138ES-BU-1	FN AL9950	2,535,510	3,230,000	XXX	02/01/2047	IV
DEUTSCHE BANK	Loan-backed and Structured	3140EU-4X-4	FN BC0837	1,252,378	1,805,000	XXX	04/01/2046	IV
DEUTSCHE BANK	Loan-backed and Structured	3140FN-AS-3	FN BE2716	715,483	989,000	XXX	07/01/2047	IV
DEUTSCHE BANK	Loan-backed and Structured	3140FP-A6-6	FN BE3628	2,155,297	2,880,000	XXX	05/01/2047	IV
DEUTSCHE BANK	Loan-backed and Structured	3140H6-ZR-3	FN BJ5251	2,174,857	2,510,000	XXX	12/01/2047	IV
DEUTSCHE BANK	Loan-backed and Structured	3140HA-ZU-7	FN BJ8854	440,125	551,000	XXX	07/01/2048	IV
DEUTSCHE BANK	Loan-backed and Structured	3140HP-U3-9	FN BK9601	1,636,360	1,786,000	XXX	06/01/2048	IV
DEUTSCHE BANK	Loan-backed and Structured	3140J5-GT-0	FN BM1109	5,505,797	7,760,000	XXX	10/01/2044	IV
DEUTSCHE BANK	Loan-backed and Structured	3140J8-LL-5	FN BM3930	5,407,681	6,566,000	XXX	09/01/2046	IV
DEUTSCHE BANK	Loan-backed and Structured	3140J9-B6-7	FN BM4560	303,231	314,000	XXX	10/01/2048	IV
DEUTSCHE BANK	Loan-backed and Structured	3140J9-EJ-6	FN BM4636	2,598,048	2,820,000	XXX	11/01/2047	IV
DEUTSCHE BANK	Loan-backed and Structured	3140JA-BF-4	FN BM5437	7,190,711	8,230,000	XXX	05/01/2044	IV
DEUTSCHE BANK	Loan-backed and Structured	3140OB-BJ-6	FN CA3640	2,329,240	2,461,000	XXX	06/01/2049	IV
DEUTSCHE BANK	Loan-backed and Structured	3140OC-O6-6	FN CA4976	24,622,320	23,528,000	XXX	01/01/2050	IV
DEUTSCHE BANK	Loan-backed and Structured	3140OC-QC-3	FN CA4950	4,715,590	4,473,000	XXX	01/01/2050	IV
DEUTSCHE BANK	Loan-backed and Structured	3140X4-ZR-0	FN FM1651	26,071,393	25,242,000	XXX	10/01/2049	IV
DEUTSCHE BANK	Loan-backed and Structured	31410L-VC-3	FN 890811	7,571,000	8,238,000	XXX	01/01/2047	IV
DEUTSCHE BANK	Treasury	912828-P3-8	US TREASURY N/B	10,241,786	9,792,000	XXX	01/31/2023	IV
DEUTSCHE BANK	Treasury	912828-P4-6	US TREASURY N/B	13,931,439	13,029,000	XXX	02/15/2026	IV
GOLDMAN SACHS & CO	Cash	KD3XUN7C6T14HAYLU02	CASH	88,437,000	88,437,000	XXX		IV
GOLDMAN SACHS INTERNATIONAL	Cash	W22LROWIP21HZNB6K528	CASH	645,429,000	645,429,000	XXX		IV
HSBC	Loan-backed and Structured	3128MJ-UZ-1	FG G08599	16,133,233	40,526,000	XXX	08/01/2044	IV
HSBC	Loan-backed and Structured	36179N-NA-2	G2 MA1285	1,967,299	5,657,055	XXX	09/20/2043	IV
HSBC	Loan-backed and Structured	36179Q-6N-6	G2 MA2677	176,227	397,000	XXX	03/20/2045	IV
HSBC	Loan-backed and Structured	36179T-AK-1	G2 MA4510	134,996,090	195,355,000	XXX	06/20/2047	IV
HSBC	Loan-backed and Structured	36179T-CX-1	G2 MA4586	37,866,914	52,958,000	XXX	07/20/2047	IV
HSBC	Treasury	912828-SV-8	US TREASURY N/B	1,151,601	1,100,000	XXX	01/15/2022	IV
HSBC	Treasury	912828-J2-7	US TREASURY N/B	29,346,590	27,138,000	XXX	02/15/2025	IV
HSBC	Treasury	912828-H5-6	US TREASURY N/B	210,713	190,000	XXX	11/15/2025	IV
HSBC	Treasury	912828-R3-6	US TREASURY N/B	34,202,877	31,808,000	XXX	05/15/2026	IV
HSBC	Treasury	912828-T2-6	US TREASURY N/B	24,207,635	23,316,000	XXX	09/30/2023	IV

STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
HSBC	Treasury	02RNE81BXP4R0TD8PU41	US TREASURY N/B	1,502,587	1,394,000	XXX	11/30/2026	IV
HSBC	Treasury	02RNE81BXP4R0TD8PU41	US TREASURY N/B	10,614,462	9,775,000	XXX	12/31/2026	IV
HSBC	Cash	02RNE81BXP4R0TD8PU41	CASH	19,380,000	19,380,000	XXX		IV
JPM CHASE	Treasury	7H6GLXDRUGQFUS7RNE97	STRIP PRINC	51,203,011	77,000,000	XXX	05/15/2049	IV
JPM CHASE	Treasury	7H6GLXDRUGQFUS7RNE97	US TREASURY N/B	42,673,350	28,680,000	XXX	08/15/2043	IV
JPM CHASE	Treasury	7H6GLXDRUGQFUS7RNE97	US TREASURY N/B	2,131,736	1,396,000	XXX	11/15/2043	IV
JPM CHASE	Treasury	7H6GLXDRUGQFUS7RNE97	US TREASURY N/B	6,494,204	4,475,000	XXX	05/15/2044	IV
JPM CHASE	Treasury	7H6GLXDRUGQFUS7RNE97	US TREASURY N/B	2,086,811	1,550,000	XXX	08/15/2045	IV
JPM CHASE	Treasury	7H6GLXDRUGQFUS7RNE97	US TREASURY N/B	2,506,665	1,979,000	XXX	02/15/2046	IV
JPM CHASE	Treasury	7H6GLXDRUGQFUS7RNE97	US TREASURY N/B	804,239	535,000	XXX	11/15/2048	IV
JPM CHASE	Treasury	7H6GLXDRUGQFUS7RNE97	US TREASURY N/B	9,396,140	8,787,000	XXX	08/31/2024	IV
JPM CHASE	Treasury	7H6GLXDRUGQFUS7RNE97	US TREASURY N/B	399,306	335,000	XXX	05/15/2028	IV
JPM CHASE	Treasury	7H6GLXDRUGQFUS7RNE97	US TREASURY N/B	62,116,645	59,175,000	XXX	12/15/2021	IV
JPM CHASE	Treasury	7H6GLXDRUGQFUS7RNE97	US TREASURY N/B	17,270,403	16,222,000	XXX	06/30/2024	IV
JPM CHASE	Treasury	7H6GLXDRUGQFUS7RNE97	US TREASURY N/B	79,030,399	77,199,000	XXX	06/30/2021	IV
JPM CHASE	Treasury	7H6GLXDRUGQFUS7RNE97	US TREASURY N/B	29,288,967	28,669,000	XXX	03/31/2021	IV
JPM CHASE	Treasury	7H6GLXDRUGQFUS7RNE97	US TREASURY N/B	119,548,835	118,119,000	XXX	03/31/2021	IV
JPM CHASE	Treasury	7H6GLXDRUGQFUS7RNE97	US TREASURY N/B	43,757,764	42,144,000	XXX	11/15/2021	IV
JPM CHASE	Treasury	7H6GLXDRUGQFUS7RNE97	US TREASURY N/B	4,013,744	3,583,000	XXX	02/15/2027	IV
JPM CHASE	Treasury	7H6GLXDRUGQFUS7RNE97	US TREASURY N/B	34,966,055	31,900,000	XXX	05/15/2025	IV
JPM CHASE	Treasury	7H6GLXDRUGQFUS7RNE97	US TREASURY N/B	3,176,967	2,952,000	XXX	05/31/2024	IV
MORGAN STANLEY INTERNATIONAL	Cash	02RNE81BXP4R0TD8PU41	CASH	405,279,000	405,279,000	XXX		IV
SOCIETE GENERALE	Cash	02RNE81BXP4R0TD8PU41	CASH	663,820,000	663,820,000	XXX		IV
UBS	Treasury	BFMBT61CT2L10CEMIK50	US TREASURY N/B	321,171	297,000	XXX	02/15/2025	IV
UBS	Treasury	BFMBT61CT2L10CEMIK50	US TREASURY N/B	4,500,918	4,418,000	XXX	05/15/2020	IV
UBS	Treasury	BFMBT61CT2L10CEMIK50	US TREASURY N/B	307,497	285,000	XXX	10/31/2026	IV
UBS	Cash	BFMBT61CT2L10CEMIK50	CASH	140,211,000	140,211,000	XXX		IV
0299999999 - Total				5,896,345,073	6,098,650,173	XXX	XXX	XXX

E09.2

STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date
 This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
NONE																		
Total								XXX										

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999	Total - U.S. Government Bonds			0	0	XXX
1099999	Total - All Other Government Bonds			0	0	XXX
1799999	Total - U.S. States, Territories and Possessions Bonds			0	0	XXX
2499999	Total - U.S. Political Subdivisions Bonds			0	0	XXX
3199999	Total - U.S. Special Revenues Bonds			0	0	XXX
3899999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds			0	0	XXX
4899999	Total - Hybrid Securities			0	0	XXX
5599999	Total - Parent, Subsidiaries and Affiliates Bonds			0	0	XXX
5999999	Subtotal - SVO Identified Funds			0	0	XXX
6299999	Subtotal - Unaffiliated Bank Loans			0	0	XXX
6399999	Total - Issuer Obligations			0	0	XXX
6499999	Total - Residential Mortgage-Backed Securities			0	0	XXX
6599999	Total - Commercial Mortgage-Backed Securities			0	0	XXX
6699999	Total - Other Loan-Backed and Structured Securities			0	0	XXX
6799999	Total - SVO Identified Funds			0	0	XXX
6899999	Total - Affiliated Bank Loans			0	0	XXX
6999999	Total - Unaffiliated Bank Loans			0	0	XXX
7099999	Total Bonds			0	0	XXX
7399999	Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)			0	0	XXX
7999999	Total - Common Stocks (Schedule D, Part 2, Section 2 type)			0	0	XXX
8099999	Total - Preferred and Common Stocks			0	0	XXX
996086-60-9	Dreyfus Government Cash Management Fund			10,165,464	10,165,464	
381411-27-3	Goldman Sachs Financial Square Government Fund			16,485,028	16,485,028	
9199999	Total - Cash Equivalents (Schedule E Part 2 type)			26,650,492	26,650,492	XXX
9999999	Totals			26,650,492	26,650,492	XXX

General Interrogatories:

- Total activity for the year Fair Value \$(21,412,655) Book/Adjusted Carrying Value \$(21,412,655)
- Average balance for the year Fair Value \$45,556,224 Book/Adjusted Carrying Value \$45,556,224
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1 \$26,650,492 NAIC 2 \$0 NAIC 3 \$0 NAIC 4 \$0 NAIC 5 \$0 NAIC 6 \$0

**SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
NONE						
9999999 - Totals						XXX

General Interrogatories:

- | | | |
|---------------------------------|---------------------|---------------------------------------|
| 1. Total activity for the year | Fair Value \$ | Book/Adjusted Carrying Value \$ |
| 2. Average balance for the year | Fair Value \$ | Book/Adjusted Carrying Value \$ |

STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE 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	
Citibank Guam	SD	0.320	0	0	100,376	100,376	100,376	.XXX.
Citibank Tampa, FL		0.050	0	26,211	35,117,813	100,283,694	43,549,644	.XXX.
Fifth Third Grand Rapids, MI		0.000	0	0	375,116	172,121	75,510	.XXX.
Citizens Guam	SD	0.240	0	0	66,611	66,611	66,611	.XXX.
Bank of Hawaii Agana, Guam	SD	0.050	0	0	50,057	50,057	50,057	.XXX.
Northern Trust Chicago, IL		0.000	0	0	(394,353,365)	(220,428,316)	(258,132,305)	.XXX.
FHLBI CMS Indianapolis, IN		0.000	0	0	2,993	3,552	1,500,004,529	.XXX.
The Bank of New York Mellon ... New York, NY		0.000	0	0	103,052,958	74,444,802	12,947,105	.XXX.
The Bank of New York Mellon ... New York, NY		0.010	191,985	825,456	4,519,445	468,716,800	1,792,248,256	.XXX.
The Bank of New York Mellon ... New York, NY		0.110	17	7,496	164,942,592	170,007,331	228,034,150	.XXX.
Bank of America Troy, MI		0.000	0	0	(4,160,571)	(5,876,731)	(7,821,842)	.XXX.
JP Morgan Chase Detroit, MI		0.000	0	0	(31,861,858)	(32,807,455)	(36,664,366)	.XXX.
Wells Fargo Sioux Falls, SD		0.000	0	0	40,225,715	36,773,670	29,990,848	.XXX.
Royal Bank of Canada Toronto, Ontario		0.000	0	0	634,784	1,232,880	1,130,628	.XXX.
Hancock Whitney Gulfport, Mississippi		0.000	0	0	0	0	176	.XXX.
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	.XXX.
0199999. Totals - Open Depositories	XXX	XXX	192,002	859,163	(81,287,334)	592,739,392	3,305,579,377	.XXX.
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	.XXX.
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	.XXX.
0399999. Total Cash on Deposit	XXX	XXX	192,002	859,163	(81,287,334)	592,739,392	3,305,579,377	.XXX.
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	.XXX.
0599999. Total - Cash	XXX	XXX	192,002	859,163	(81,287,334)	592,739,392	3,305,579,377	.XXX.

STATEMENT AS OF MARCH 31, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999	Total - U.S. Government Bonds					0	0	0
1099999	Total - All Other Government Bonds					0	0	0
1799999	Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999	Total - U.S. Political Subdivisions Bonds					0	0	0
3199999	Total - U.S. Special Revenues Bonds					0	0	0
3899999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					0	0	0
4899999	Total - Hybrid Securities					0	0	0
5599999	Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
6099999	Subtotal - SVO Identified Funds					0	0	0
6599999	Subtotal - Unaffiliated Bank Loans					0	0	0
7699999	Total - Issuer Obligations					0	0	0
7799999	Total - Residential Mortgage-Backed Securities					0	0	0
7899999	Total - Commercial Mortgage-Backed Securities					0	0	0
7999999	Total - Other Loan-Backed and Structured Securities					0	0	0
8099999	Total - SVO Identified Funds					0	0	0
8199999	Total - Affiliated Bank Loans					0	0	0
8299999	Total - Unaffiliated Bank Loans					0	0	0
8399999	Total Bonds					0	0	0
09248U-61-9	BLACKROCK LIQUIDITY FUNDS TEMPFUND IN		12/31/2017	0.740		351,284	331	1,483
09248U-70-0	BLACKROCK LIQUIDITY FUNDS US GOVERNMENT		03/30/2020	0.330		878,366,000	295,772	4,062
09248U-71-8	BLACKROCK LIQUIDITY FUNDS US GOVERNMENT		03/30/2020	0.210		840,370,000	739,127	0
38141W-27-3	GOLDMAN SACHS US GOVERNMENT		03/31/2020	0.340		1,014,440,796	79,428	628,359
46628D-43-7	JACKSON NATL ASSET MANAGEMENT US GOVERNMENT		03/10/2020	0.230		100,000,000	0	0
4812C2-68-4	JP MORGAN US GOVERNMENT		03/31/2020	0.310		3,307,925	737,149	7,784
608919-80-9	FEDERATED GOVT OBL-CAP		03/31/2020	0.210		265,784	89,508	902
60934N-10-4	FEDERATED GOVERNMENT US GOVERNMENT		03/30/2020	0.340		951,193,000	533,406	59,766
61747C-70-7	MORGAN STANLEY LIQUIDITY		03/30/2020	0.250		878,066,000	552,325	0
85749Z-64-9	STATE STREET US GOVERNMENT		03/30/2020	0.240		781,972,000	0	0
94975P-40-5	WELLS FARGO US GOVERNMENT		03/31/2020	0.290		1,117,480,248	0	0
262006-20-8	DREYFUS CASH MANAGEMENT INSTITUTIONAL CASH ADVANTAGE		03/20/2020	0.290		993,376,000	0	0
8699999	Subtotal - All Other Money Market Mutual Funds					7,559,189,037	3,027,046	702,356
8899999	Total Cash Equivalents					7,559,189,037	3,027,046	702,356

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