



QUARTERLY STATEMENT
As of September 30, 2017
of the Condition and Affairs of the
NATIONWIDE LIFE AND ANNUITY INSURANCE
COMPANY

NAIC Group Code..... 0140, 0140
(Current Period) (Prior Period)
Organized under the Laws of OH
Incorporated/Organized..... February 9, 1981
Statutory Home Office
Main Administrative Office
Mail Address
Primary Location of Books and Records
Internet Web Site Address
Statutory Statement Contact

NAIC Company Code..... 92657
State of Domicile or Port of Entry OH
Commenced Business..... May 6, 1981
ONE WEST NATIONWIDE BLVD..... COLUMBUS OH US 43215-2220
(Street and Number) (City or Town, State, Country and Zip Code)
ONE WEST NATIONWIDE BLVD..... COLUMBUS OH US 43215-2220 800-882-2822
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)
ONE WEST NATIONWIDE BLVD., 1-04-701..... COLUMBUS OH US 43215-2220
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)
ONE WEST NATIONWIDE BLVD., 1-04-701.. COLUMBUS ... OH ... US ... 43215-2220 800-882-2822
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)
WWW.NATIONWIDE.COM
RONALD S. PORTER
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614-249-1545
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877-669-5908
(Fax Number)

OFFICERS

Name	Title	Name	Title
1. KIRT ALAN WALKER	PRESIDENT & COO	2. ROBERT WILLIAM HORNER III	VP & SECRETARY
3. DAVID PATRICK LAPAUL	SVP & TREASURER	4. STEVEN ANDREW GINNAN	VP-NW FIN SERV CHIEF ACTUARY

OTHER

TINA SUTTON AMBROZY	SVP-NF SALES & DIST	ANN SCHUELER BAIR #	SVP-CHIEF DIGITAL OFFC
PAMELA ANN BIESECKER	SVP-HEAD OF TAXATION	MICHAEL ALOYSIUS BOYD	SVP-ENTERPRISE BRAND MARKT
JOHN LAUGHLIN CARTER	SVP-NW RET PLANS	RAE ANN DANKOVIC	SVP-NW FIN SERV LEG
TIMOTHY GERARD FROMMEYER	SVP-CFO	PETER ANTHONY GOLATO	SVP-NW FIN NETWORK
HARRY HANSEN HALLOWELL	SVP	ERIC SHAWN HENDERSON	SVP-IND PRODUCTS & SOL
TIFFANIE J HIIBNER	SVP-MARKT SERV	TERRI LYNN HILL	SVP-PRES, NW GROWTH SOL
MICHAEL CRAIG KELLER	EXEC VP-CHIEF INFO OFFC	GALE VERDELL KING	EXEC VP-CHIEF ADMIN OFFC
JENNIFER BOYD MACKENZIE	SVP-MARKT NW FIN	STEVEN CHARLES POWER	SVP-NW FIN SERV SOL & SPT SERV
RONDAL LEROY RANSOM	SVP-INT RELAT STRATEGIES	SANDRA LYNN RICH	SVP
MICHAEL ANTHONY RICHARDSON	SVP-CIO NFS	MICHAEL SCOTT SPANGLER	SVP-INVEST MANAG GRP
MARK RAYMOND THRESHER	EXEC VP		

DIRECTORS OR TRUSTEES

JOHN LAUGHLIN CARTER	TIMOTHY GERARD FROMMEYER	ERIC SHAWN HENDERSON	STEPHEN SCOTT RASMUSSEN
MARK RAYMOND THRESHER	KIRT ALAN WALKER		

State of..... OHIO
County of..... FRANKLIN

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.

(Signature)	(Signature)	(Signature)
KIRT ALAN WALKER	ROBERT WILLIAM HORNER III	DAVID PATRICK LAPAUL
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT & COO	VP & SECRETARY	SVP & TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 9 day of November 2017
Norma J Perkins

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



Norma J. Perkins
Notary Public, State of Ohio
My Commission Expires
April 22, 2020

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	12,410,706,075		12,410,706,075	9,503,445,593
2. Stocks:				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....	7,248,386		7,248,386	
3. Mortgage loans on real estate:				
3.1 First liens.....	3,102,073,841		3,102,073,841	2,331,498,383
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....11,810,207), cash equivalents (\$.....0) and short-term investments (\$.....628,187,441).....	639,997,648		639,997,648	406,509,530
6. Contract loans (including \$.....0 premium notes).....	77,047,401	30,863	77,016,538	63,897,539
7. Derivatives.....	513,952,349		513,952,349	324,722,443
8. Other invested assets.....	152,121,171		152,121,171	129,792,798
9. Receivables for securities.....			0	
10. Securities lending reinvested collateral assets.....	59,266,768		59,266,768	29,005,240
11. Aggregate write-ins for invested assets.....	32,805,904	0	32,805,904	32,373,725
12. Subtotals, cash and invested assets (Lines 1 to 11).....	16,995,219,543	30,863	16,995,188,680	12,821,245,251
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	140,895,451		140,895,451	113,458,512
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	8,678,328	6,160,051	2,518,277	2,588,189
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	33,221,515		33,221,515	33,143,172
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	11,248,003		11,248,003	5,034,065
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	3,955,463		3,955,463	3,107,323
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	3,227,423		3,227,423	20,304,120
18.2 Net deferred tax asset.....			0	
19. Guaranty funds receivable or on deposit.....	560,639		560,639	576,737
20. Electronic data processing equipment and software.....			0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	10,844		10,844	7,360,900
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	76,394,635	48,925,045	27,469,590	22,687,973
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	17,273,411,844	55,115,959	17,218,295,885	13,029,506,242
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	1,588,663,555		1,588,663,555	1,436,692,746
28. Total (Lines 26 and 27).....	18,862,075,399	55,115,959	18,806,959,440	14,466,198,988

DETAILS OF WRITE-INS				
1101. Other invested assets receivable.....	3,073,514		3,073,514	3,087,300
1102. Derivative collateral and receivables.....	29,732,390		29,732,390	29,286,425
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	32,805,904	0	32,805,904	32,373,725
2501. Accrued fees and other assets.....	27,469,590		27,469,590	22,687,973
2502. Deferred software costs.....	37,392,176	37,392,176	0	
2503. Disallowed interest maintenance reserve.....	11,532,869	11,532,869	0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	76,394,635	48,925,045	27,469,590	22,687,973

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....14,428,354,471 less \$.....0 included in Line 6.3 (including \$.....1,956,099,419 Modco Reserve).....	14,428,354,471	10,783,710,805
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	1,468,526	649,163
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	16,941,120	17,257,026
4. Contract claims:		
4.1 Life.....	27,300,419	30,465,889
4.2 Accident and health.....		
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	1,027,618	1,049,509
6.2 Dividends not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums.....	1,823,293	1,679,402
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
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.....		
9.3 Other amounts payable on reinsurance, including \$.....739 assumed and \$.....735,348 ceded.....	736,087	7,431,604
9.4 Interest Maintenance Reserve.....		
10. Commissions to agents due or accrued - life and annuity contracts \$....5,091,804, accident and health \$.....0 and deposit-type contract funds \$.....0.....	5,091,804	6,607,645
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	2,357,816	2,285,457
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(131,265,254) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(131,244,770)	(128,623,193)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	3,688,973	2,929,953
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....		
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	128,371	110,176
17. Amounts withheld or retained by company as agent or trustee.....	3,073,749	3,087,300
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....		51,043
19. Remittances and items not allocated.....	32,936,563	3,437,137
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....		
22. Borrowed money \$.....0 and interest thereon \$.....0.....		
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	95,571,103	75,678,604
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....		241,245
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	930,104,179	878,024,536
24.04 Payable to parent, subsidiaries and affiliates.....	8,745,715	6,195,594
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....		
24.08 Derivatives.....	11,326,597	111,600
24.09 Payable for securities.....	565,448,629	334,693,220
24.10 Payable for securities lending.....	59,204,163	28,995,366
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	6,299,742	5,189,151
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	16,070,384,168	12,061,258,232
27. From Separate Accounts statement.....	1,588,663,555	1,436,692,746
28. Total liabilities (Lines 26 and 27).....	17,659,047,723	13,497,950,978
29. Common capital stock.....	2,640,000	2,640,000
30. Preferred capital stock.....		
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....		
33. Gross paid in and contributed surplus.....	1,915,624,500	1,665,624,500
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	(770,352,783)	(700,016,490)
36. Less treasury stock, at cost:		
36.1 ....0.000 shares common (value included in Line 29 \$.....0).....		
36.2 ....0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	1,145,271,717	965,608,010
38. Totals of Lines 29, 30 and 37.....	1,147,911,717	968,248,010
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	18,806,959,440	14,466,198,988

DETAILS OF WRITE-INS

2501. Reserve for escheat funds.....	5,019,742	3,909,151
2502. Tax credit commitment liabilities.....	1,280,000	1,280,000
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	6,299,742	5,189,151
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 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 thru 3403 plus 3498) (Line 34 above).....	0	0

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.....	4,279,644,001	2,741,675,940	3,563,663,875
2. Considerations for supplementary contracts with life contingencies.....	794,075	1,176,462	1,496,825
3. Net investment income.....	417,780,351	323,642,901	439,480,929
4. Amortization of Interest Maintenance Reserve (IMR).....	(2,415,196)	(919,200)	(1,220,626)
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	34,802,305	32,408,355	44,313,346
7. Reserve adjustments on reinsurance ceded.....	(354,793,214)	(169,393,649)	(232,193,663)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	55,128,113	52,046,230	70,206,500
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	64,867,130	59,933,853	75,838,778
9. Totals (Lines 1 to 8.3).....	4,495,807,565	3,040,570,892	3,961,585,964
10. Death benefits.....	66,993,315	49,259,969	67,931,814
11. Matured endowments (excluding guaranteed annual pure endowments).....	26,680	3,534	3,534
12. Annuity benefits.....	35,816,944	30,252,475	31,826,233
13. Disability benefits and benefits under accident and health contracts.....	214,293	147,540	191,060
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	182,625,823	123,275,360	186,396,316
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	1,181,358	1,537,848	2,610,361
18. Payments on supplementary contracts with life contingencies.....	1,049,883	1,057,410	1,442,451
19. Increase in aggregate reserves for life and accident and health contracts.....	3,641,608,112	2,338,223,975	3,046,064,259
20. Totals (Lines 10 to 19).....	3,929,516,408	2,543,758,111	3,336,466,028
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	471,733,465	373,761,886	494,683,817
22. Commissions and expense allowances on reinsurance assumed.....	26,888	7,292	18,810
23. General insurance expenses.....	184,988,480	171,680,423	228,137,153
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	24,120,309	21,594,357	28,389,090
25. Increase in loading on deferred and uncollected premiums.....	(4,079,355)	(1,933,120)	(954,807)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	49,016,780	51,289,903	74,685,006
27. Aggregate write-ins for deductions.....	32,346,861	27,789,068	38,448,149
28. Totals (Lines 20 to 27).....	4,687,669,836	3,187,947,920	4,199,873,246
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	(191,862,271)	(147,377,028)	(238,287,282)
30. Dividends to policyholders.....	573,919	543,268	735,397
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	(192,436,190)	(147,920,296)	(239,022,679)
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	(6,373,762)	(2,947,997)	(8,584,137)
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	(186,062,428)	(144,972,299)	(230,438,542)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....3,528,116 (excluding taxes of \$.....(1,928,886) transferred to the IMR).....	85,338,467	(2,167,324)	3,795,687
35. Net income (Line 33 plus Line 34).....	(100,723,961)	(147,139,623)	(226,642,855)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	968,248,010	735,046,660	735,046,660
37. Net income (Line 35).....	(100,723,961)	(147,139,623)	(226,642,855)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....25,230,669.....	54,091,379	55,897,819	93,682,279
39. Change in net unrealized foreign exchange capital gain (loss).....	(4,507,335)	(1,367,600)	373,251
40. Change in net deferred income tax.....	25,230,669	58,671,278	(33,747,186)
41. Change in nonadmitted assets.....	(12,457,593)	(43,517,188)	61,477,634
42. Change in liability for reinsurance in unauthorized and certified companies.....	241,245		(241,245)
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			
44. Change in asset valuation reserve.....	(19,892,499)	(10,293,530)	(17,067,618)
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....			
47. Other changes in surplus in Separate Accounts Statement.....			
48. Change in surplus notes.....			
49. Cumulative effect of changes in accounting principles.....			
50. Capital changes:			
50.1 Paid in.....			
50.2 Transferred from surplus (Stock Dividend).....			
50.3 Transferred to surplus.....			
51. Surplus adjustment:			
51.1 Paid in.....	250,000,000	90,000,000	390,000,000
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....			
52. Dividends to stockholders.....			
53. Aggregate write-ins for gains and losses in surplus.....	(12,318,198)	(10,164,402)	(34,632,910)
54. Net change in capital and surplus (Lines 37 through 53).....	179,663,707	(7,913,246)	233,201,350
55. Capital and surplus as of statement date (Lines 36 + 54).....	1,147,911,717	727,133,414	968,248,010
DETAILS OF WRITE-INS			
08.301. Miscellaneous income.....	64,867,130	59,933,853	75,838,778
08.302.			
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	64,867,130	59,933,853	75,838,778
2701. Net investment earnings on funds withheld by ceding company.....	32,346,861	27,789,068	38,448,149
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	32,346,861	27,789,068	38,448,149
5301. Adjustment to initial reinsurance, commission and expense allowance.....	(12,318,198)	(10,164,402)	(13,552,536)
5302. CSV reserve correction.....			(10,595,000)
5303. Commission expense correction.....			(10,485,374)
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	(12,318,198)	(10,164,402)	(34,632,910)

NATIONWIDE LIFE AND ANNUITY 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.....	4,286,602,220	2,748,328,953	3,564,763,568
2. Net investment income.....	400,654,657	313,276,647	422,415,942
3. Miscellaneous income.....	154,536,315	144,403,057	190,350,810
4. Total (Lines 1 through 3).....	4,841,793,192	3,206,008,657	4,177,530,320
5. Benefit and loss related payments.....	654,921,518	366,320,641	502,145,444
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	51,638,357	56,232,242	81,817,991
7. Commissions, expenses paid and aggregate write-ins for deductions.....	714,471,274	601,915,569	790,197,477
8. Dividends paid to policyholders.....	595,810	588,934	765,135
9. Federal and foreign income taxes paid (recovered) net of \$.....(4,144,684) tax on capital gains (losses).....	(21,851,229)	(82,148,472)	(79,460,629)
10. Total (Lines 5 through 9).....	1,399,775,730	942,908,914	1,295,465,418
11. Net cash from operations (Line 4 minus Line 10).....	3,442,017,462	2,263,099,743	2,882,064,902
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	414,486,460	328,877,438	454,964,331
12.2 Stocks.....			
12.3 Mortgage loans.....	43,369,494	75,269,720	88,864,003
12.4 Real estate.....			
12.5 Other invested assets.....	15,046,211	133,005	424,702
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	4,509,362	1,362,773	(373,891)
12.7 Miscellaneous proceeds.....	360,773,943	243,522,926	308,239,289
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	838,185,470	649,165,862	852,118,434
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	3,279,273,146	1,932,725,803	2,792,416,991
13.2 Stocks.....	3,213,026		
13.3 Mortgage loans.....	816,904,800	843,359,652	1,018,784,652
13.4 Real estate.....			
13.5 Other invested assets.....	33,823,383	34,709,521	57,546,034
13.6 Miscellaneous applications.....	220,190,733	120,275,611	94,701,432
13.7 Total investments acquired (Lines 13.1 to 13.6).....	4,353,405,088	2,931,070,587	3,963,449,109
14. Net increase or (decrease) in contract loans and premium notes.....	13,124,545	7,208,502	11,930,490
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(3,528,344,163)	(2,289,113,227)	(3,123,261,165)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....	250,000,000	90,000,000	390,000,000
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(315,906)	12,347	6,830
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	70,130,725	55,695,593	14,051,560
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	319,814,819	145,707,940	404,058,390
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	233,488,118	119,694,456	162,862,127
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	406,509,530	243,647,403	243,647,403
19.2 End of period (Line 18 plus Line 19.1).....	639,997,648	363,341,859	406,509,530
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of bond investments.....	59,174,284	80,024,695	84,946,317
20.0002 Tax credit commitment liabilities.....			1,280,000
20.0003 Exchange of bond investment to equity investment.....	4,268,062		
20.0004 Capitalized interest on mortgage loans.....	901,703	489,466	728,543
20.0005 Intercompany transfer of securities.....	33,484,143		
20.0006 Capitalized interest on bonds.....		17,245	17,245

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.....			
2. Ordinary life insurance.....	923,937,873	825,445,221	1,154,668,019
3. Ordinary individual annuities.....	3,521,794,623	2,095,384,652	2,650,356,280
4. Credit life (group and individual).....			
5. Group life insurance.....			
6. Group annuities.....	807,317	798,590	1,816,239
7. A&H - group.....			
8. A&H - credit (group and individual).....			
9. A&H - other.....	1,899,224	891,295	1,336,910
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	4,448,439,037	2,922,519,758	3,808,177,448
12. Deposit-type contracts.....			
13. Total.....	4,448,439,037	2,922,519,758	3,808,177,448

DETAILS OF WRITE-INS

1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page.....	0	0	0
1099. Total (Lines 1001 thru 1003 plus 1098) (Line 10 above).....	0	0	0

NOTES TO THE FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying statutory financial statements of Nationwide Life and Annuity Insurance Company (the Company) have been prepared in conformity with accounting practices prescribed or permitted by the National Association of Insurance Commissioners (NAIC) and the State of Ohio.

The Ohio Department of Insurance (Department) recognizes only statutory accounting practices (SAP) prescribed or permitted by the Department for determining and reporting the financial condition and results of operations of an insurance company, as well as, determining its solvency under the Ohio Insurance Law. The NAIC’s *Accounting Practices and Procedures* manual (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Ohio. The Commissioner of Insurance has the right to permit other specific practices that deviate from prescribed practices. The Company has no statutory accounting practices that differ from NAIC SAP.

Olentangy Reinsurance, LLC (Olentangy), a Vermont domiciled special purpose financial insurance company and subsidiary of the Company, has been granted a permitted practice from the State of Vermont that increased the subsidiary’s valuation by \$56,000,000 as of September 30, 2017 and December 31, 2016.

A reconciliation of the Company’s net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Ohio is shown below:

	SSAP #	F/S Page	F/S Line #	2017	2016
<u>Net Income</u>					
Nationwide Life and Annuity Insurance Company state basis (Page 4, (1) Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ (100,723,961)	\$ (226,642,855)
(2) State Prescribed Practice that is an increase/(decrease) from NAIC SAP				-	-
(3) State Permitted Practice that is an increase/(decrease) from NAIC SAP				-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ <u>(100,723,961)</u>	\$ <u>(226,642,855)</u>
<u>Surplus</u>					
Nationwide Life and Annuity Insurance Company state basis (Page 3, (5) Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,147,911,717	\$ 968,248,010
(6) State Prescribed Practice that is an increase/(decrease) from NAIC SAP				-	-
(7) State Permitted Practice that is an increase/(decrease) from NAIC SAP					
Subsidiary valuation	20	2	8	<u>56,000,000</u>	<u>56,000,000</u>
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ <u>1,091,911,717</u>	\$ <u>912,248,010</u>

The amounts in this statement pertain to the entire Company business including, as appropriate, its Separate Account business.

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

No significant changes from prior year end.

C. Accounting Policies

No significant changes from prior year end.

(6) Loan-backed and structured securities (collectively, loan-backed securities) are stated at amortized cost or the lower of amortized cost or fair value in accordance with the provisions of Statement of Statutory Accounting Principles (SSAP) No. 43-*Revised and the Purposes and Procedures Manual* of the NAIC Securities Valuation Office. The retrospective adjustment method is used to value loan-backed securities where the collection of all contractual cash flows is probable. For all other loan-backed securities, the Company uses the prospective adjustment method. Refer to Note 5(D) for a discussion of the other-than-temporary impairment policy for loan-backed securities.

D. Going Concern

Not applicable.

Note 2 - Accounting Changes and Corrections of Errors

No significant changes from prior year end.

Note 3 - Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A. Mortgage Loans

No significant changes from prior year end.

B. Troubled Debt Restructuring

No significant changes from prior year end.

C. Reverse Mortgages

Not applicable.

D. Loan-Backed Securities

1. Prepayment assumptions are generally obtained using a model provided by a third-party vendor.

NOTES TO THE FINANCIAL STATEMENTS

2. Not applicable.
3. Not applicable.
4. All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$	(904,621)
2. 12 Months or Longer	\$	(5,503,027)

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	\$	116,306,931
2. 12 Months or Longer	\$	38,675,542

5. The Company reviews all loan-backed and structured securities in which the fair value of the given security is less than the amortized cost to determine if a given security is other-than-temporarily impaired. The Company examines characteristics of the underlying collateral, such as delinquency and default rates, the quality of the underlying borrower, the type of collateral in the pool, the vintage year of the collateral, subordination levels within the structure of the collateral pool, and the quality of any credit guarantors, to determine the cash flows expected to be received for the security.

If the severity and duration of the security's unrealized loss indicates a risk of an other-than-temporary impairment, then the Company will evaluate if the amortized cost basis of the security will be recovered by comparing the present value of the cash flows expected to be received for the given security with the amortized cost basis of the security. If the present value of cash flows is greater than the amortized cost basis of a security then the security is deemed not to be other-than-temporarily impaired.

E. Repurchase Agreements and Securities Lending Transactions

No significant changes from prior year-end.

3. Collateral Received

b. Not applicable.

F. Real Estate

Not applicable.

G. Low-Income Housing Tax Credits

Not applicable.

H. Restricted Assets

No significant changes from prior year end.

I. Working Capital Finance Investments

Not applicable.

J. Offsetting and Netting of Assets and Liabilities

No assets or liabilities are offset and reported net in accordance with a valid right to offset per SSAP No 64, *Offsetting and Netting of Assets and Liabilities*.

K. Structured Notes

No significant changes from prior year end.

L. 5* Securities

No significant changes from prior year end.

M. Short Sales

Not applicable.

N. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	11	-
(2) Aggregate Amount of Investment Income	\$ 1,486,848	\$ -

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant changes from prior year end.

Note 7 - Investment Income

No significant changes from prior year end.

Note 8 - Derivative Instruments

No significant changes from prior year end.

Note 9 - Income Taxes

No significant changes from prior year end.

NOTES TO THE FINANCIAL STATEMENTS

Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant changes from prior year end, except for the following.

During the nine months ended September 30, 2017, the Company received capital contributions of \$250,000,000 from Nationwide Life Insurance Company. On October 25, 2017, the Company received an additional capital contribution of \$75,000,000 from Nationwide Life Insurance Company.

On March 1, 2017, the Company provided an unsecured promissory note in the amount of \$119,000,000 to Nationwide Life Insurance Company (NLIC). Under terms of the agreement, repayment to the Company is due on demand or in 90 days, whichever occurs first. NLIC made partial repayments of \$20,000,000 and \$67,000,000 on March 15, 2017 and March 27, 2017, respectively. On May 5, 2017, NLIC repaid the remaining \$32,000,000 outstanding principal balance and interest on the note.

Note 11 - Debt

Not applicable.

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

No significant changes from prior year end.

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

No significant changes from prior year end.

Note 14 – Liabilities, Contingencies and Assessments

A-E. No significant changes from prior year end.

F. All Other Contingencies

Legal and Regulatory Matters

The Company is subject to legal and regulatory proceedings in the ordinary course of its business. These include proceedings specific to the Company and proceedings generally applicable to business practices in the industries in which the Company operates. The outcomes of these proceedings cannot be predicted due to their complexity, scope, and many uncertainties. Regulatory proceedings may also affect the outcome of one or more of the Company's litigation matters. Furthermore, it is often not possible with any degree of certainty to determine the likely ultimate outcomes of the pending regulatory and legal proceedings or to provide reasonable ranges of potential losses. Some matters are in very preliminary stages, and the Company does not have sufficient information to make an assessment of the claims for liability or damages. In some of the legal proceedings which are seeking to be certified as class actions, the court has not yet decided whether a class will be certified or (in the event of certification) the size of the class and class period. In many of the legal proceedings, the plaintiffs are seeking undefined amounts of damages or other relief, including punitive damages and equitable remedies, which are difficult to quantify and cannot be defined based on the information currently available. The Company believes, however, that based on currently known information, the ultimate outcome of all pending legal and regulatory proceedings is not likely to have a material adverse effect on the Company's statutory financial position. Nonetheless, it is possible that such outcomes could materially affect the Company's statutory financial position or results of operations in a particular quarter or annual period given the large or indeterminate amounts sought in certain of these legal proceedings and the inherent unpredictability of litigation.

The various businesses conducted by the Company are subject to oversight by numerous federal and state regulatory entities, including but not limited to the Securities and Exchange Commission, the Financial Industry Regulatory Authority, the Department of Labor (DOL), the Internal Revenue Service (IRS) and state insurance authorities. Such regulatory entities may, in the normal course, be engaged in general or targeted inquiries, examinations and investigations of the Company and/or its affiliates. With respect to all such scrutiny directed at the Company or its affiliates, the Company is cooperating with regulators. The Company will cooperate with its ultimate parent company, Nationwide Mutual Insurance Company (NMIC), insofar as any inquiry, examination or investigation encompasses NMIC's operations. In addition, recent regulatory activity, including activity by the DOL, may impact the Company's business and operations, and certain estimates and assumptions used by the Company in determining the amounts presented in the financial statements and accompanying notes. Actual results could differ significantly from those estimates and assumptions.

Tax Matters

The Company's federal income tax returns are routinely audited by the IRS. The Company provides for federal income taxes based on amounts the Company believes it ultimately will owe. Inherent in the provision for federal income taxes are estimates regarding the deductibility of certain items and the realization of certain tax credits. In the event the ultimate deductibility of certain items or the realization of certain tax credits differs from estimates, the Company may be required to change the provision for federal income taxes recorded in the statutory financial statements, which could be significant. Management has used best estimates to establish reserves for uncertain tax positions based on current facts and circumstances regarding tax exposure items where the ultimate deductibility is open to interpretation. Management believes its tax reserves reasonably provide for potential assessments that may result from IRS examinations and other tax-related matters for all open tax years.

Indemnifications

In the normal course of business, the Company provides standard indemnifications to contractual counterparties. The types of indemnifications typically provided include breaches of representations and warranties, taxes, and certain other liabilities, such as third party lawsuits. The indemnification clauses are often standard contractual terms and are entered into in the normal course of business based on an assessment that the risk of loss would be remote. The terms of the indemnifications vary in duration and nature. In many cases, the maximum obligation is not explicitly stated, and the contingencies triggering the obligation to indemnify have not occurred and are not expected to occur. Consequently, the amount of the obligation under such indemnifications is not determinable. Historically, the Company has not made any material payments pursuant to these obligations.

Note 15 – Leases

No significant changes from prior year end.

Note 16 - Information About Financial Instruments With Off-Balance Sheet Risk And Financial Instruments With Concentrations of Credit Risk

No significant changes from prior year end.

Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

B. Transfers and Servicing of Financial Assets

No significant changes from prior year end.

- 2. No servicing assets or liabilities were recognized during the period.
- 4. There were no assets securitized during the period.

C. Wash Sales

Not applicable.

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

Not applicable.

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

Not applicable.

Note 20 – Fair Value Measurements

A. Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. Fair value measurements are based upon observable and unobservable inputs. Observable inputs reflect market data obtained from independent sources while unobservable inputs reflect the Company's view of market assumptions in the absence of observable market information. The Company utilizes valuation techniques that maximize the use of observable inputs and minimize the use of unobservable inputs. In determining fair value, the Company uses various methods including market, income and cost approaches.

The Company categorizes its financial instruments into a three-level hierarchy based on the priority of the inputs to the valuation technique. The fair value hierarchy gives the highest priority to quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). If the inputs used to measure fair value fall within different levels of the hierarchy, the category level is based on the lowest priority level input that is significant to the fair value measurement of the instrument in its entirety.

The Company categorizes assets and liabilities held at fair value in the statutory statements of assets and liabilities, surplus and other funds as follows:

Level 1. Unadjusted quoted prices accessible in active markets for identical assets or liabilities at the measurement date and mutual funds where the value per share (unit) is determined and published daily and is the basis for current transactions.

Level 2. Unadjusted quoted prices for similar assets or liabilities in active markets or inputs (other than quoted prices) that are observable or that are derived principally from or corroborated by observable market data through correlation or other means. Primary inputs to this valuation technique may include comparative trades, bid/asks, interest rate movements, U.S. Treasury rates, London Interbank Offered Rate, prime rates, cash flows, maturity dates, call ability, estimated prepayments and/or underlying collateral values.

Level 3. Prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. Inputs reflect management's best estimates of the assumptions market participants would use at the measurement date in pricing the asset or liability. Consideration is given to the risk inherent in both the method of valuation and the valuation inputs. Primary inputs to this valuation technique include broker quotes and comparative trades.

The Company reviews its fair value hierarchy classifications for assets and liabilities quarterly. Changes in observability of significant valuation inputs identified during these reviews may trigger reclassifications. Reclassifications are reported as transfers at the beginning of the period in which the change occurs.

Independent pricing services are most often utilized to determine the fair value of bonds and stocks for which market quotations or quotations on comparable securities are available. For these bonds and stocks, the Company obtains the pricing services' methodologies, pricing from additional sources, inputs and assumptions and classifies the investments accordingly in the fair value hierarchy.

A corporate pricing matrix is used in valuing certain corporate bonds. The corporate pricing matrix was developed using publicly available spreads for privately placed corporate securities with varying weighted average lives and credit quality ratings. The weighted average life and credit quality rating of a particular bond to be priced using the corporate pricing matrix are important inputs into the model and are used to determine a corresponding spread that is added to the appropriate U.S. Treasury yield to create an estimated market yield for that bond. The estimated market yield and other relevant factors are then used to estimate the fair value of the particular bond.

Non-binding broker quotes are also utilized to determine the fair value of certain bonds when deemed appropriate or when quotes are not available from independent pricing services or a corporate pricing matrix. These bonds are classified with the lowest priority in the fair value hierarchy as only one broker quote is ordinarily obtained, the investment is not traded on an exchange, the pricing is not available to other entities and/or the transaction volume in the same or similar investments has decreased. Inputs used in the development of prices are not provided to the Company by the brokers as the brokers often do not provide the necessary transparency into their quotes and methodologies. At least annually, the Company performs reviews and tests to ensure that quotes are a reasonable estimate of the investments' fair value. Price movements of broker quotes are subject to validation and require approval from the Company's management. Management uses its knowledge of the investment and current market conditions to determine if the price is indicative of the investment's fair value.

The Company carries short-term investments at amortized cost, which approximates fair value.

The fair value of derivative instruments is determined using various valuation techniques relying predominately on observable market inputs. These inputs include interest rate swap curves, credit spreads, interest rates, counterparty credit risk, equity volatility and equity index levels.

NOTES TO THE FINANCIAL STATEMENTS

The following table summarizes assets held at fair value as of September 30, 2017:

	Level 1	Level 2	Level 3	Total
Assets at Fair Value				
Industrial and miscellaneous	\$ -	\$ 483,120	\$ 184,780	\$ 667,900
Total Bonds	\$ -	\$ 483,120	\$ 184,780	\$ 667,900
Common stocks	4,000,942	-	3,247,444	7,248,386
Separate account assets ¹	1,588,663,555	-	-	1,588,663,555
Derivative assets	-	-	500,902,534	500,902,534
Total Assets at Fair Value	\$ 1,592,664,497	\$ 483,120	\$ 504,334,758	\$ 2,097,482,375

1 The value of separate account liabilities is set to equal the fair value of separate account assets.

The following table presents the rollforward of Level 3 assets held at fair value during the period ended September 30, 2017:

	Beginning Balance at 6/30/2017	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 9/30/2017
Assets at Fair Value										
Industrial and miscellaneous	\$201,218	\$-	\$-	\$-	\$17,917	\$-	\$-	\$(34,243)	\$(112)	\$184,780
Total Bonds	\$201,218	\$-	\$-	\$-	\$17,917	\$-	\$-	\$(34,243)	\$(112)	\$184,780
Common stocks	\$3,226,008	\$-	\$-	\$-	\$21,436	\$-	\$-	\$-	\$-	\$3,247,444
Derivative assets	\$399,746,013	\$-	\$-	\$15,470,058	\$56,821,692	\$53,152,467	\$-	\$(24,287,696)	\$-	\$500,902,534
Total Assets at Fair Value	\$403,173,239	\$-	\$-	\$15,470,058	\$56,861,045	\$53,152,467	\$-	\$(24,321,939)	\$(112)	\$504,334,758

B. & C. The following table summarizes the carrying value and fair value of the Company's assets and liabilities not held at fair value as of September 30, 2017:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	\$12,843,722,039	\$12,410,038,175	\$320,358,791	\$12,371,979,329	\$151,383,920	\$-
Mortgage loans, net of allowance	3,046,567,010	3,102,073,841	-	-	3,046,567,010	-
Short-term investments	628,187,441	628,187,441	-	628,187,441	-	-
Derivative assets	10,046,666	13,049,815	-	10,046,666	-	-
Policy loans	77,016,538	77,016,538	-	-	77,016,538	-
Securities lending collateral assets	59,266,768	59,266,768	59,266,768	-	-	-
Total Assets	\$16,664,806,462	\$16,289,632,578	\$379,625,559	\$13,010,213,436	\$3,274,967,468	\$-
Liabilities						
Derivative liabilities	\$13,020,401	\$11,326,597	\$-	\$13,020,401	\$-	\$-
Investment Contracts	11,121,660,365	10,313,165,427	-	-	11,121,660,365	-
Total Liabilities	\$11,134,680,766	\$10,324,492,024	\$-	\$13,020,401	\$11,121,660,365	\$-

D. Not Practicable to Estimate Fair Value

Not applicable.

Note 21 - Other Items

No significant changes from prior year end.

Note 22 - Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through November 10, 2017 for the statutory statement issued on November 13, 2017.

There were no Type I material events occurring subsequent to the end of the period that merited recognition or disclosure in these statements that have not already been reflected as required.

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through November 10, 2017 for the statutory statement issued on November 13, 2017.

There were no Type II material events occurring subsequent to the end of the period that merited disclosure in these statements that have not already been disclosed as required.

Note 23 - Reinsurance

No significant changes from prior year end.

Note 24 - Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable.

E. Risk Sharing Provisions of the Affordable Care Act

The Company does not have any accident and health insurance premiums that are subject to the Affordable Care Act risk sharing provisions.

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

Note 26 - Intercompany Pooling Arrangements

Not applicable.

Note 27 - Structured Settlements

Not applicable.

Note 28 - Health Care Receivables

Not applicable.

Note 29 – Participating Policies

No significant changes from prior year end.

Note 30 - Premium Deficiency Reserves

No significant changes from prior year end.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant changes from prior year end.

Note 32 - Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics

No significant changes from prior year end.

Note 33 - Premium and Annuity Considerations Deferred and Uncollected

No significant changes from prior year end.

Note 34 – Separate Accounts

No significant changes from prior year end.

Note 35 – Loss/Claim Adjustment Expenses

No significant changes from prior year end.

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 ☒
- 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 ☒

2.2 If yes, date of change:

- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A.

Yes ☒ No ☐

- 3.2

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

Yes ☒ No ☐

- 3.3

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

Ownership of Victoria National Insurance Company transferred from Victoria Fire & Casualty Company to Nationwide Mutual Insurance Company by way of a dividend of Victoria National's capital stock to Nationwide Mutual effective September 28, 2017

- 4.1

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

Yes ☐ No ☒

- 4.2

If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1	2	3
Name of Entity	NAIC Company Code	State of Domicile

5.

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

Yes ☐ No ☒ N/A ☐

- 6.1

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

12/31/2016

- 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.

12/31/2011

- 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).

04/02/2013

- 6.4

By what department or departments?

OH

- 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 ☒

- 6.6

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

Yes ☐ No ☐ N/A ☒

- 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 ☒

- 7.2

If yes, give full information:

- 8.1

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

Yes ☐ No ☒

- 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 ☒ No ☐

- 8.4

If the 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	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
Nationwide Bank	Columbus, OH	NO	YES	NO	NO
Nationwide Mutual Insurance Company	Columbus, OH	YES	NO	NO	NO
Nationwide Mutual Fire Insurance Company	Columbus, OH	YES	NO	NO	NO
Nationwide Corporation	Columbus, OH	YES	NO	NO	NO
Nationwide Financial Services, Inc.	Columbus, OH	YES	NO	NO	NO
Nationwide Investment Services Corp	Columbus, OH	NO	NO	NO	YES
Nationwide Investment Advisors, LLC	Columbus, OH	NO	NO	NO	YES
Nationwide Securities, LLC	Columbus, OH	NO	NO	NO	YES
Nationwide Fund Advisors	Columbus, OH	NO	NO	NO	YES
Nationwide Fund Distributors, LLC	Columbus, OH	NO	NO	NO	YES
Nationwide Asset Management, LLC	Columbus, OH	NO	NO	NO	YES
Jefferson National Securities Corporation	Louisville, KY	NO	NO	NO	YES
JNF Advisors, Inc.	Louisville, KY	NO	NO	NO	YES

- 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:
- Q08

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]

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

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]

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

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No []

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]

11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 58,376,501

13. Amount of real estate and mortgages held in short-term investments: \$ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []

14.2 If yes, please complete the following:

	1 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	0	0
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	37,953,023	56,706,899
14.26 All Other	77,853,640	78,853,333
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 115,806,663	\$ 135,560,232
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 [X] No []

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No []

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 current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 59,266,768

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 59,266,768

16.3 Total payable for securities lending reported on the liability page: \$ 59,204,163

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	1 Wall Street, New York, NY 10286

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 and complete 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
Members of the investment staff designated by the Chief Investment Officer as detailed in the Corporate Resolution	I

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 assets? Yes [] No []

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 assets? Yes [] No []

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	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

Number				Management Agreement (IMA) Filed

- 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:

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

1.

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

1.1

Long-term mortgages in good standing

Amount

1.11

Farm mortgages.....

\$.....

1.12

Residential mortgages.....

\$.....

1.13

Commercial mortgages.....

\$.....3,102,073,841

1.14

Total mortgages in good standing.....

\$.....3,102,073,841

1.2

Long-term mortgages in good standing with restructured terms

1.21

Total mortgages in good standing with restructured terms.....

\$.....

1.3

Long-term mortgage loans upon which interest is overdue more than three months

1.31

Farm mortgages.....

\$.....

1.32

Residential mortgages.....

\$.....

1.33

Commercial mortgages.....

\$.....

1.34

Total mortgages with interest overdue more than three months.....

\$.....0

1.4

Long-term mortgage loans in process of foreclosure

1.41

Farm mortgages.....

\$.....

1.42

Residential mortgages.....

\$.....

1.43

Commercial mortgages.....

\$.....

1.44

Total mortgages in process of foreclosure.....

\$.....0

1.5

Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

\$.....3,102,073,841

1.6

Long-term mortgages foreclosed, properties transferred to real estate in current quarter

1.61

Farm mortgages.....

\$.....

1.62

Residential mortgages.....

\$.....

1.63

Commercial mortgages.....

\$.....

1.64

Total mortgages foreclosed and transferred to real estate.....

\$.....0

2.

Operating Percentages:

2.1

A&H loss percent.....

.....435.0

2.2

A&H cost containment percent.....

.....

2.3

A&H expense percent excluding cost containment expenses.....

.....3.6

3.1

Do you act as a custodian for health savings accounts?.....

Yes []

No [X]

3.2

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

\$.....

3.3

Do you act as an administrator for health savings accounts?.....

Yes []

No [X]

3.4

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

\$.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE S - CEDED REINSURANCE

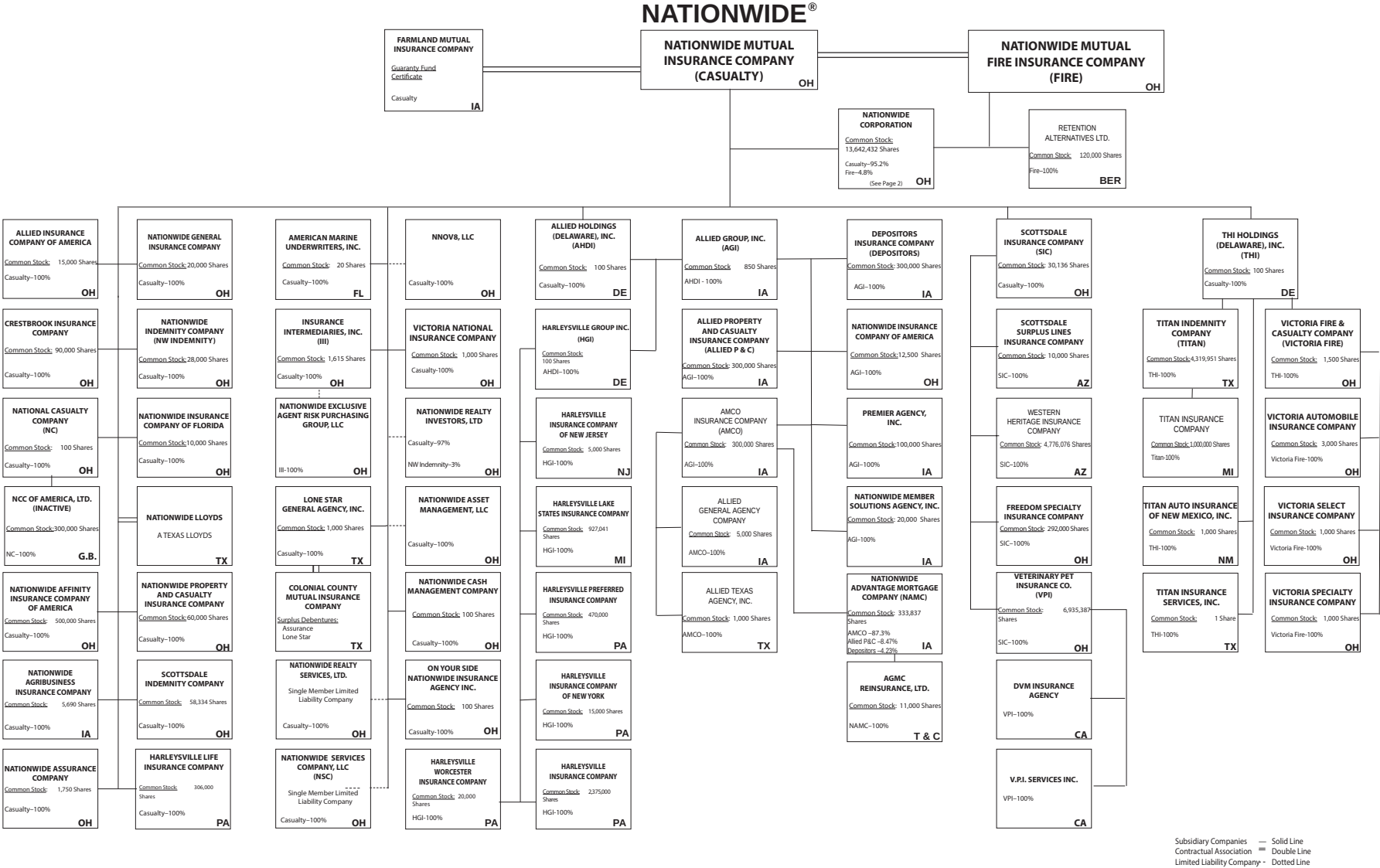
Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating

NONE

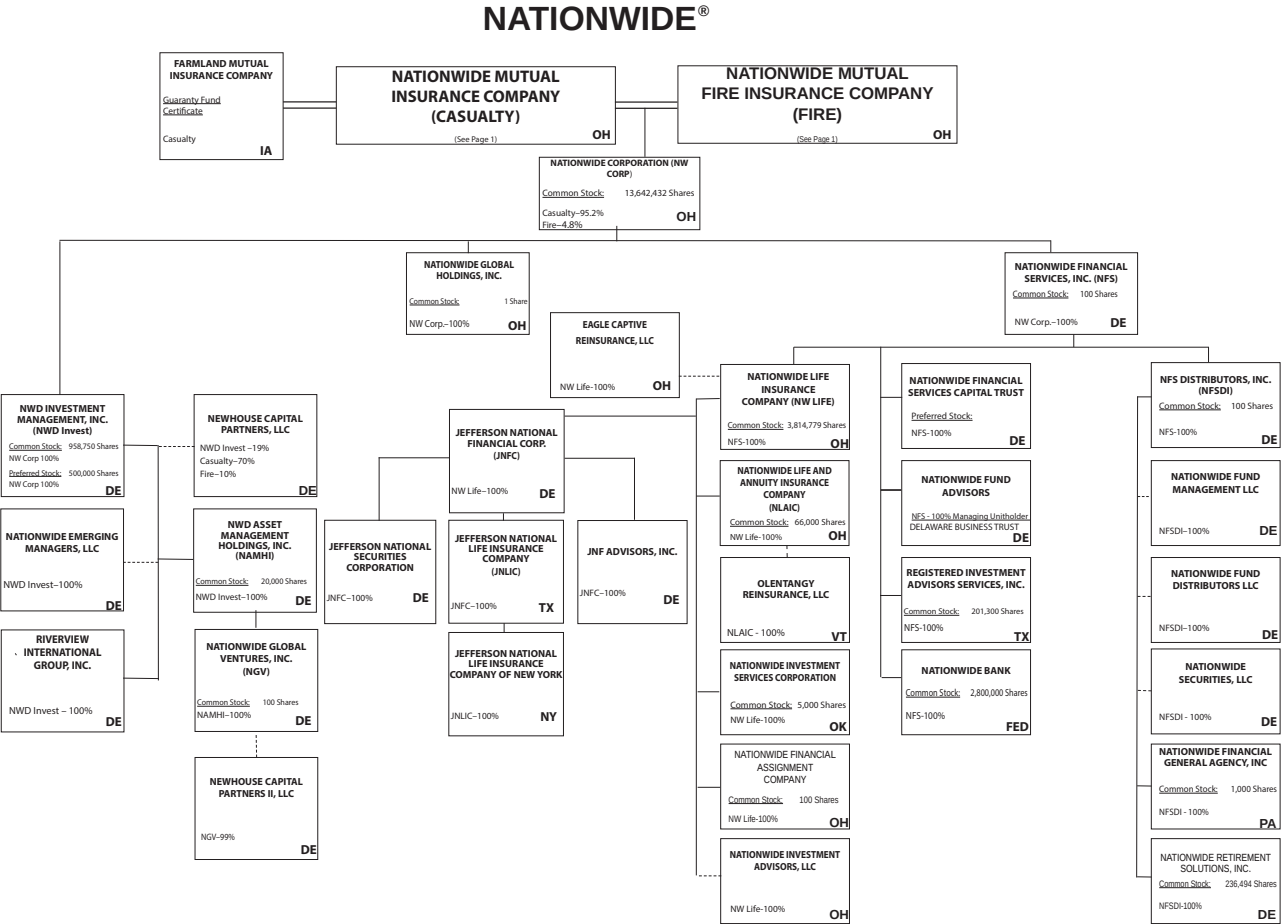
NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

Q12



(Casualty/Fire subsidiaries)

Q12.1



Subsidiary Companies — Solid Line
Contractual Association = Double Line
Limited Liability Company - - Dotted Line

(Nationwide Corp. subsidiaries)

NATIONWIDE INSURANCE COMPANIES

NAIC Group Code	Group Name	NAIC Company Code	State of Domicile	Federal ID Number	Name of Company
0140	Nationwide	10127	OH	27-0114983	Allied Insurance Company of America
0140	Nationwide	42579	IA	42-1201931	Allied Property and Casualty Insurance Company
0140	Nationwide	19100	IA	42-6054959	AMCO Insurance Company
0140	Nationwide	29262	TX	74-1061659	Colonial County Mutual Insurance Company
0140	Nationwide	18961	OH	68-0066866	Crestbrook Insurance Company
0140	Nationwide	42587	IA	42-1207150	Depositors Insurance Company
0140	Nationwide	15821	OH	42-4523959	Eagle Captive Reinsurance, LLC
0140	Nationwide	13838	IA	42-0618271	Farmland Mutual Insurance Company
0140	Nationwide	22209	OH	75-6013587	Freedom Specialty Insurance Company
0140	Nationwide	23582	PA	41-0417250	Harleysville Insurance Company
0140	Nationwide	42900	NJ	23-2253669	Harleysville Insurance Company of New Jersey
0140	Nationwide	10674	PA	23-2864924	Harleysville Insurance Company of New York
0140	Nationwide	14516	MI	38-3198542	Harleysville Lake States Insurance Company
0140	Nationwide	64327	PA	23-1580983	Harleysville Life Insurance Company
0140	Nationwide	35696	PA	23-2384978	Harleysville Preferred Insurance Company
0140	Nationwide	26182	PA	04-1989660	Harleysville Worcester Insurance Company
0140	Nationwide	64017	TX	75-0300900	Jefferson National Life Insurance Company
0140	Nationwide	15727	NY	47-1180302	Jefferson National Life Insurance Company of New York
0140	Nationwide	11991	OH	38-0865250	National Casualty Company
0140	Nationwide	26093	OH	48-0470690	Nationwide Affinity Insurance Company of America
0140	Nationwide	28223	IA	42-1015537	Nationwide Agribusiness Insurance Company
0140	Nationwide	10723	OH	95-0639970	Nationwide Assurance Company
0140	Nationwide	23760	OH	31-4425763	Nationwide General Insurance Company
0140	Nationwide	10070	OH	31-1399201	Nationwide Indemnity Company
0140	Nationwide	25453	OH	95-2130882	Nationwide Insurance Company of America
0140	Nationwide	10948	OH	31-1613686	Nationwide Insurance Company of Florida
0140	Nationwide	92657	OH	31-1000740	Nationwide Life and Annuity Insurance Company
0140	Nationwide	66869	OH	31-4156830	Nationwide Life Insurance Company
0140	Nationwide	42110	TX	75-1780981	Nationwide Lloyds
0140	Nationwide	23779	OH	31-4177110	Nationwide Mutual Fire Insurance Company
0140	Nationwide	23787	OH	31-4177100	Nationwide Mutual Insurance Company
0140	Nationwide	37877	OH	31-0970750	Nationwide Property & Casualty Insurance Company
0140	Nationwide	13999	VT	27-1712056	Olentangy Reinsurance, LLC
0140	Nationwide	15580	OH	31-1117969	Scottsdale Indemnity Company
0140	Nationwide	41297	OH	31-1024978	Scottsdale Insurance Company
0140	Nationwide	10672	AZ	86-0835870	Scottsdale Surplus Lines Insurance Company
0140	Nationwide	13242	TX	74-2286759	Titan Indemnity Company
0140	Nationwide	36269	MI	86-0619597	Titan Insurance Company
0140	Nationwide	42285	OH	95-3750113	Veterinary Pet Insurance Company
0140	Nationwide	10644	OH	34-1785903	Victoria Automobile Insurance Company
0140	Nationwide	42889	OH	34-1394913	Victoria Fire & Casualty Company
0140	Nationwide	10778	OH	34-1842604	Victoria National Insurance Company
0140	Nationwide	10105	OH	34-1777972	Victoria Select Insurance Company
0140	Nationwide	10777	OH	34-1842602	Victoria Specialty Insurance Company
0140	Nationwide	37150	AZ	86-0561941	Western Heritage Insurance Company

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
0140	Nationwide.....		31-1486309..	...4595018	.....		10 W. Nationwide, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1486309..	...4810074	.....		1000 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1486309..	...4869474	.....		1015 Long Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1486309..	...4810047	.....		1050 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1486309..	...4810038	.....		1125 Rail Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1733036..	...4594963	.....		120 Acre Partners, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...95.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....		26-2451988..	...4288132	.....		1492 Capital, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1486309..	...5113932	.....		111 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1486309..	...4810083	.....		155 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1486309..	...5113923	.....		161 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1580283..	...5042171	.....		170 Marconi, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1580283..	...4960960	.....		245 Parks Edge Place, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1486309..	...4810092	.....		275 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1486309..	...5092952	.....		343 N. Front, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1580283..	...4590835	.....		400 West Nationwide Boulevard, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1580283..	...4591140	.....		425 West Nationwide Boulevard, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1486309..	...4595009	.....		44 Chestnut, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1486309..	...4890843	.....		75 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		20-4939866..	...4590750	.....		775 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		20-4939866..	...4810104	.....		780 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		20-4939866..	...4671583	.....		795 Rail Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		20-4939866..	...4590602	.....		800 Bobcat Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		20-4939866..	...4671499	.....		800 Goodale Boulevard, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		20-4939866..	...4671789	.....		800 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		20-4939866..	...4590778	.....		805 Bobcat Avenue, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		20-4939866..	...4890834	.....		808 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		20-4939866..	...4869465	.....		820 Goodale Boulevard, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		20-4939866..	...5042612	.....		825 Junction Way, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
.....	.....		37-1865892..	n/a.....	.....		828 at the Yard Condominimums Home Owners Association	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....		20-4939866..	...5012286	.....		828 Bobcat Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		20-4939866..	...4890759	.....		840 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		20-4939866..	...4590611	.....		845 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		20-4939866..	...4590787	.....		850 Goodale Blvd., LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		20-4939866..	...4903921	.....		860 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		20-4939866..	...4903912	.....		880 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....

Q13

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	20-4939866..	..4869438	.....	.....	895 W. Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	..5143069	.....	.....	950 Dorchester Way, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	..5092943	.....	.....	960 Bobcat Avenue, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	..4810029	.....	.....	975 Rail Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	..5082001	.....	.....	995 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1680808..	..4594833	.....	.....	AD Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...60.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	31-1580283..	..4590992	.....	.....	ADTV, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	52-2227314..	..4287247	.....	.....	AGMC Reinsurance, Ltd.....	TCA.....	IA.....	Nationwide Advantage Mortgage Company....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	42-1011300..	..4287229	.....	.....	ALLIED General Agency Company.....	IA.....	IA.....	AMCO Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	42-0958655..	..1677548	.....	.....	ALLIED Group, Inc.....	IA.....	IA.....	Allied Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	46-4628790..	..4613462	.....	.....	Allied Holdings (Delaware), Inc.....	DE.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...Y.....	.....
0140	Nationwide.....	10127...	27-0114983..	..4288169	.....	.....	ALLIED Insurance Company of America.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	42579...	42-1201931..	..4287144	.....	.....	ALLIED Property and Casualty Insurance Company	IA.....	IA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	42-1527863..	..4287238	.....	.....	ALLIED Texas Agency, Inc.....	TX.....	IA.....	AMCO Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	19100...	42-6054959..	..4287153	.....	.....	AMCO Insurance Company.....	IA.....	IA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	59-1031596..	..4288011	.....	.....	American Marine Underwriters, Inc.....	FL.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	81-4532504..	..5082029	.....	.....	American Tax Credit Fund 2017-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	82-2001573..	..5167113	.....	.....	American Tax Credit Fund 2017-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	..4591177	.....	.....	Arena District CA I, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
.....	.....	.....	n/a.....	n/a.....	.....	.....	Arena District Garage Condominium Association	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
.....	.....	.....	90-0280710..	n/a.....	.....	.....	Arena District Owners Association.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
.....	.....	.....	n/a.....	n/a.....	.....	.....	Arena District Swim Club Association.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....	.....	31-1486309..	..5012277	.....	.....	Ballantrae Woods, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	26-4083207..	..4869447	.....	.....	Berkshire Crossing Development, LLC.....	DE.....	NIA.....	NorthStar Commercial Development, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1184438..	..4594842	.....	.....	Boulevard Inn Limited Liability Company.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...94.800	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	31-1555487..	..4593658	.....	.....	Broad Street Retail, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...60.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-3624379..	..4595531	.....	.....	Brooke School Investment Fund, LLC.....	DE.....	OTH.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	2.....
0140	Nationwide.....	.....	26-0899413..	..3730540	.....	.....	CHP New Markets Investment Fund, LLC.....	OH.....	OTH.....	Nationwide Mutual Insurance Company.....	Limited partner /no control	...50.000	other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....	.....	20-1618232..	..4595241	.....	.....	CNRI-Cannonsport Condominium, LLC.....	OH.....	NIA.....	CNRI-Cannonsport, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-1618232..	..4595045	.....	.....	CNRI- Cannonsport, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
.....	.....	.....	n/a.....	n/a.....	.....	.....	Co-Investment Fund, LLC.....	DE.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....	.....	31-1579973..	..2998688	.....	.....	COLHOC Limited Partnership.....	OH.....	NIA.....	NRI Arena, LLC.....	ownership.....	...30.760	Other non-Nationwide.....	...N.....	1.....
0140	Nationwide.....	29262...	74-1061659..	..4288057	.....	.....	Colonial County Mutual Insurance Company.....	TX.....	IA.....	Other non-Nationwide.....	contract.....	.....	Other non-Nationwide.....	...N.....	2.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide	18961	45-4901238	n/a			Columbus Arena Management, LLC	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		68-0066866	4288178			Crestbrook Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4590255			Crewville, Ltd	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	42587	42-1207150	4287162			Depositors Insurance Company	IA	IA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
							Discover Affordable Housing Investment Fund I LLC	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		46-4104813	n/a			DVM Insurance Agency	CA	NIA	Veterinary Pet Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	15821	33-0096671	4287694			Eagle Captive Reinsurance, LLC	OH	IA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-4523959	4890825			East of Madison, LLC	DE	NIA	120 Acre Partners, Ltd.	ownership	24.910	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-1945276	4590590			East of Madison, LLC	DE	NIA	ND La Quinta Partners, LLC	ownership	75.090	Nationwide Mutual Insurance Company	N	1
			30-0951639	n/a			ERN-4 Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide	13838	42-0618271	4569372			Farmland Mutual Insurance Company	IA	OTH	Other non-Nationwide	debt		Other non-Nationwide	N	2
0140	Nationwide	22209	75-6013587	4287676			Freedom Specialty Insurance Company	OH	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
			46-4736379	n/a			GPN-1 Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		other non-Nationwide	N	2
0140	Nationwide		20-4939866	4590808			Grandview Yard Hotel Holdings, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4590826			Grandview Yard Hotel, LLC	OH	NIA	Grandview Yard Hotel Holdings, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	5036200			GVY Residential, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		51-0241172	3582909			Harleysville Group Inc	DE	NIA	Allied Holdings (Delaware), Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	23582	41-0417250	4442260			Harleysville Insurance Company	PA	IA	Harleysville Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	42900	23-2253669	4442158			Harleysville Insurance Company of New Jersey	NJ	IA	Harleysville Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10674	23-2864924	4442242			Harleysville Insurance Company of New York	PA	IA	Harleysville Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	14516	38-3198542	4442251			Harleysville Lake States Insurance Company	MI	IA	Harleysville Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	64327	23-1580983	4440659			Harleysville Life Insurance Company	PA	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	35696	23-2384978	4442288			Harleysville Preferred Insurance Company	PA	IA	Harleysville Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	26182	04-1989660	4442372			Harleysville Worcester Insurance Company	PA	IA	Harleysville Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		32-0051216	4596903			Hideaway Properties Corporation	CA	OTH	Nationwide Realty Investors, Ltd.	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-0871532	4288020			Insurance Intermediaries, Inc.	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-3289512	3848436			Jefferson National Financial Corp.	DE	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	Y	
0140	Nationwide	64017	75-0300900	3332887			Jefferson National Life Insurance Company	TX	IA	Jefferson National Financial Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	15727	47-1180302	5111899			Jefferson National Life Insurance Company of New York	NY	IA	Jefferson National Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		61-1340595	5113503			Jefferson National Securities Corporation	DE	NIA	Jefferson National Financial Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4097802			Jerome Village Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
			46-2974590	n/a			Jerome Village Master Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		20-8945345	5111938			JNF Advisors, Inc.	DE	NIA	Jefferson National Financial Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide		46-2956640	n/a			Jerome Village Residential Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	...N	2
0140	Nationwide		31-1486309	...4590312			JV Developers, LLC	OH	OTH	Nationwide Realty Investors, Ltd.	ownership	...100.000	Nationwide Mutual Insurance Company	...N	2
0140	Nationwide		74-1395229	...4613350			Lone Star General Agency, Inc.	TX	IA	Nationwide Mutual Insurance Company	ownership	...100.000	Nationwide Mutual Insurance Company	...N	
0140	Nationwide	11991	38-0865250	...4288187			National Casualty Company	OH	IA	Nationwide Mutual Insurance Company	ownership	...100.000	Nationwide Mutual Insurance Company	...N	
0140	Nationwide		AC000920	...4614900			National Casualty Company of America, Ltd.	GBR	IA	National Casualty Company	ownership	...100.000	Nationwide Mutual Insurance Company	...N	
0140	Nationwide		42-1154244	...2889795			Nationwide Advantage Mortgage Company	IA	NIA	AMCO Insurance Company	ownership	...87.300	Nationwide Mutual Insurance Company	...Y	1
0140	Nationwide		42-1154244	...2889795			Nationwide Advantage Mortgage Company	IA	NIA	ALLIED Property & Casualty Insurance Company	ownership	...8.470	Nationwide Mutual Insurance Company	...Y	1
0140	Nationwide		42-1154244	...2889795			Nationwide Advantage Mortgage Company	IA	NIA	Depositors Insurance Company	ownership	...4.230	Nationwide Mutual Insurance Company	...Y	1
0140	Nationwide	26093	48-0470690	...4288196			Nationwide Affinity Insurance Company of America	OH	IA	Nationwide Mutual Insurance Company	ownership	...100.000	Nationwide Mutual Insurance Company	...N	
0140	Nationwide	28223	42-1015537	...4288208			Nationwide Agribusiness Insurance Company	IA	IA	Nationwide Mutual Insurance Company	ownership	...100.000	Nationwide Mutual Insurance Company	...N	
0140	Nationwide		31-1578869	...4288075			Nationwide Arena, LLC	OH	NIA	NRI Arena, LLC	ownership	...90.000	Nationwide Mutual Insurance Company	...N	1
0140	Nationwide		20-8670712	...4288114			Nationwide Asset Management, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	...100.000	Nationwide Mutual Insurance Company	...N	
0140	Nationwide	10723	95-0639970	...4288217			Nationwide Assurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	...100.000	Nationwide Mutual Insurance Company	...N	
0140	Nationwide		31-1592130	...2729677			Nationwide Bank	OH	OTH	Nationwide Financial Services, Inc.	ownership	...100.000	Nationwide Mutual Insurance Company	...N	2
0140	Nationwide		31-1036287	...4288123			Nationwide Cash Management Company	OH	NIA	Nationwide Mutual Insurance Company	ownership	...100.000	Nationwide Mutual Insurance Company	...N	
0140	Nationwide		31-4416546	...3828081			Nationwide Corporation	OH	NIA	Nationwide Mutual Insurance Company	ownership	...95.200	Nationwide Mutual Insurance Company	...Y	1
0140	Nationwide		31-4416546	...3828081			Nationwide Corporation	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	...4.800	Nationwide Mutual Insurance Company	...Y	1
0140	Nationwide		04-3679407	...4286839			Nationwide Emerging Managers, LLC	DE	NIA	NWD Investment Management, Inc.	ownership	...100.000	Nationwide Mutual Insurance Company	...N	
0140	Nationwide		05-0630007	...4288048			Nationwide Exclusive Agent Risk Purchasing Group, LLC	OH	NIA	Insurance Intermediaries, Inc.	ownership	...100.000	Nationwide Mutual Insurance Company	...N	
0140	Nationwide		31-1667326	...4286932			Nationwide Financial Assignment Company	OH	NIA	Nationwide Life Insurance Company	ownership	...100.000	Nationwide Mutual Insurance Company	...N	
0140	Nationwide		23-2412039	...4287087			Nationwide Financial General Agency, Inc.	PA	NIA	NFS Distributors, Inc.	ownership	...100.000	Nationwide Mutual Insurance Company	...N	
0140	Nationwide		31-6554353	...4286978			Nationwide Financial Services Capital Trust	DE	NIA	Nationwide Financial Services, Inc.	ownership	...100.000	Nationwide Mutual Insurance Company	...N	
0140	Nationwide		31-1486870	...3828063			Nationwide Financial Services, Inc.	DE	NIA	Nationwide Corporation	ownership	...100.000	Nationwide Mutual Insurance Company	...N	
0140	Nationwide		52-6969857	...4286996			Nationwide Fund Advisors	DE	NIA	Nationwide Financial Services, Inc.	ownership	...100.000	Nationwide Mutual Insurance Company	...N	
0140	Nationwide		31-1748721	...4287050			Nationwide Fund Distributors LLC	DE	NIA	NFS Distributors, Inc.	ownership	...100.000	Nationwide Mutual Insurance Company	...N	
0140	Nationwide		31-0900518	...4287041			Nationwide Fund Management LLC	DE	NIA	NFS Distributors, Inc.	ownership	...100.000	Nationwide Mutual Insurance Company	...N	
0140	Nationwide	23760	31-4425763	...4287957			Nationwide General Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	...100.000	Nationwide Mutual Insurance Company	...N	
0140	Nationwide		31-1570938	...4286398			Nationwide Global Holdings, Inc.	OH	NIA	Nationwide Corporation	ownership	...100.000	Nationwide Mutual Insurance Company	...N	
0140	Nationwide		04-3732385	...4286857			Nationwide Global Ventures, Inc.	DE	NIA	NWD Asset Management Holdings, Inc.	ownership	...100.000	Nationwide Mutual Insurance Company	...N	
0140	Nationwide	10070	31-1399201	...2839398			Nationwide Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	ownership	...100.000	Nationwide Mutual Insurance Company	...N	
0140	Nationwide	25453	95-2130882	...4287180			Nationwide Insurance Company of America	OH	IA	ALLIED Group, Inc.	ownership	...100.000	Nationwide Mutual Insurance Company	...N	
0140	Nationwide	10948	31-1613686	...4287966			Nationwide Insurance Company of Florida	OH	IA	Nationwide Mutual Insurance Company	ownership	...100.000	Nationwide Mutual Insurance Company	...N	

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	41-2206199..	...4286950	.....	.....	Nationwide Investment Advisors, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	73-0988442..	...4286923	.....	.....	Nationwide Investment Services Corporation....	OK.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...Y.....	.....
0140	Nationwide.....	92657...	31-1000740..	...2995098	.....	.....	Nationwide Life and Annuity Insurance Company	OH.....	RE.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	66869...	31-4156830..	...2819288	.....	.....	Nationwide Life Insurance Company.....	OH.....	UDP.....	Nationwide Financial Services, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	13-4212969..	...4596127	.....	.....	Nationwide Life Tax Credit Partners 2002-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	01-0749754..	...4595960	.....	.....	Nationwide Life Tax Credit Partners 2002-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	54-2113175..	...4596127	.....	.....	Nationwide Life Tax Credit Partners 2003-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	58-2672725..	...4596163	.....	.....	Nationwide Life Tax Credit Partners 2003-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-0382144..	...4596707	.....	.....	Nationwide Life Tax Credit Partners 2004-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-0745944..	...4596211	.....	.....	Nationwide Life Tax Credit Partners 2004-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-0745965..	...4596239	.....	.....	Nationwide Life Tax Credit Partners 2004-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-1128408..	...4596332	.....	.....	Nationwide Life Tax Credit Partners 2004-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-1128472..	...4596350	.....	.....	Nationwide Life Tax Credit Partners 2004-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-1918935..	...3318117	.....	.....	Nationwide Life Tax Credit Partners 2004-F, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-2303694..	...4596369	.....	.....	Nationwide Life Tax Credit Partners 2005-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-2303602..	...4596378	.....	.....	Nationwide Life Tax Credit Partners 2005-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-2450960..	...4596387	.....	.....	Nationwide Life Tax Credit Partners 2005-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-2451052..	...4596396	.....	.....	Nationwide Life Tax Credit Partners 2005-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-2774223..	...4596408	.....	.....	Nationwide Life Tax Credit Partners 2005-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	21-1288836..	...4596426	.....	.....	Nationwide Life Tax Credit Partners 2007-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	26-3427373..	...4596435	.....	.....	Nationwide Life Tax Credit Partners 2009-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	26-3427435..	...4596444	.....	.....	Nationwide Life Tax Credit Partners 2009-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	26-3427479..	...4596499	.....	.....	Nationwide Life Tax Credit Partners 2009-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	26-3427525..	...4596510	.....	.....	Nationwide Life Tax Credit Partners 2009-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	26-4737055..	...4596529	.....	.....	Nationwide Life Tax Credit Partners 2009-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	26-4737157..	...4596547	.....	.....	Nationwide Life Tax Credit Partners 2009-F, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	27-1362364..	...4596622	.....	.....	Nationwide Life Tax Credit Partners 2009-I, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	45-0469525..	...3779811	.....	.....	Nationwide Life Tax Credit Partners No. 1, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	42110..	75-1780981..	...4287984	.....	.....	Nationwide Lloyds.....	TX.....	IA.....	n/a.....	contract.....	.....	Nationwide Mutual Insurance Company.....	...N.....	2.....
0140	Nationwide.....	.....	42-1373380..	...4287210	.....	.....	Nationwide Member Solutions Agency Inc.....	IA.....	NIA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	31-41771..	75-3191025..	...4597094	.....	.....	Nationwide Mutual Capital I, LLC.....	DE.....	NIA.....	Nationwide Mutual Capital, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	31-41771..	75-3191025..	...4595269	.....	.....	Nationwide Mutual Capital, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	23779..	82-0549218..	...3828090	.....	.....	Nationwide Mutual Fire Insurance Company.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....	23787..	31-4177100..	...3828072	.....	.....	Nationwide Mutual Insurance Company.....	OH.....	UIP.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....	.....	34-2012765..	...4288084	.....	.....	Nationwide Private Equity Fund, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	37877..	31-0970750..	...4287993	.....	.....	Nationwide Property and Casualty Insurance Company	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	...4288105	.....	.....	Nationwide Realty Investors, Ltd.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...97.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	31-1486309..	...4288105	.....	.....	Nationwide Realty Investors, Ltd.....	OH.....	NIA.....	Nationwide Indemnity Company.....	ownership.....	...3.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	31-1486309..	...4590264	.....	.....	Nationwide Realty Management, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	n/a.....	...4288066	.....	.....	Nationwide Realty Services, Ltd.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	73-0948330..	...4287096	.....	.....	Nationwide Retirement Solutions, Inc.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	36-2434406..	...4287078	.....	.....	Nationwide Securities, LLC.....	OH.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-4177100..	...4288093	.....	.....	Nationwide Services Company, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	27-0743545..	...4564041	.....	.....	Nationwide Tax Credit Partners 2009-G, LLC...	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	27-0768791..	...4596891	.....	.....	Nationwide Tax Credit Partners 2009-H, LLC...	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	46-1952215..	...4596556	.....	.....	Nationwide Tax Credit Partners 2013-A, LLC...	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	46-1971926..	...4596592	.....	.....	Nationwide Tax Credit Partners 2013-B, LLC...	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-5976272..	...4595410	.....	.....	Nationwide Ventures, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.6

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	11-3651828..	..4588168	.....	.....	ND La Quinta Partners, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	95.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-0585594..	..4286866	.....	.....	Newhouse Capital Partners II, LLC.....	DE.....	NIA.....	Nationwide Global Ventures, Inc.....	ownership.....	99.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	13-4110716..	..4286679	.....	.....	Newhouse Capital Partners, LLC.....	DE.....	NIA.....	NWD Investment Management, Inc.....	ownership.....	19.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	13-4110716..	..4286679	.....	.....	Newhouse Capital Partners, LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	70.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	13-4110716..	..4286679	.....	.....	Newhouse Capital Partners, LLC.....	DE.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	10.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	31-1630871..	..4287032	.....	.....	NFS Distributors, Inc.....	DE.....	NIA.....	Nationwide Financial Services, Inc.	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	14-1892640..	..4596677	.....	.....	NHT XII Tax Credit Fund, LLC.....	DC.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	49.990	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	14-1892640..	..4596677	.....	.....	NHT XII Tax Credit Fund, LLC.....	DC.....	NIA.....	Nationwide Assurance Company.....	ownership.....	25.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	14-1892640..	..4596677	.....	.....	NHT XII Tax Credit Fund, LLC.....	DC.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	25.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	46-3762545..	..4750442	.....	.....	NNOV8, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	..4590817	.....	.....	North of Third, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	26-4083207..	..4590385	.....	.....	Northstar Commercial Development, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
.....	.....	.....	61-1753500..	..n/a.....	.....	.....	Northstar Master Property Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....	.....	26-4083354..	..4594909	.....	.....	Northstar Residential Development, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	31-1486309..	..4594794	.....	.....	NRI Arena, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	..4594815	.....	.....	NRI Brookside, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	..4595027	.....	.....	NRI Builders, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	..4590246	.....	.....	NRI Communities/Harris Blvd., LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	..4590282	.....	.....	NRI Cramer Creek, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	..4590460	.....	.....	NRI Equity Land Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	80.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	26-0212217..	..4590394	.....	.....	NRI Equity Tampa, LLC.....	OH.....	OTH.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	2.....
0140	Nationwide.....	.....	31-1486309..	..4590376	.....	.....	NRI Maxtown, LLC.....	OH.....	OTH.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	2.....
0140	Nationwide.....	.....	30-4939866..	..4590406	.....	.....	NRI Office Ventures, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	..4596912	.....	.....	NRI Telecom, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	..4590349	.....	.....	NRI-Rivulon, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	26-4083354..	..4869456	.....	.....	NS Developers, LLC.....	OH.....	NIA.....	Northstar Residential Development, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	45-3123274..	..4595438	.....	.....	NTCIF-2011 Georgia State Investor, LLC.....	OH.....	NIA.....	Nationwide Property and Casualty Company...	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	90-0729552..	..4596695	.....	.....	NTCIF-2011, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	90-0729552..	..4596695	.....	.....	NTCIF-2011, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	50.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	27-4700627..	..4596716	.....	.....	NTCP 2011-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	46-0741029..	..4464703	.....	.....	NTCP 2012-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	46-3309896..	..4586164	.....	.....	NTCP 2013-C, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	46-4111078..	..4596743	.....	.....	NTCP 2014-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	47-1404116..	..4802734	.....	.....	NTCP 2014-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....		47-1413242..	..4809948			NTCP 2014-C, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	47-3909345..	..4869483	.....	.....	NTCP 2015-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	47-4148470..	..4890807	.....	.....	NTCP 2015-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	...N.....	1.....
			81-3836925..	..5048678			NTCP 2016-A, LLC.....	OH.....	OTH.....	Other non-Nationwide.....	other.....	.....	Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....		82--2015065..	..5167122			NTCP 2017-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		81-0936428..	..4966663			NW Private Debt, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		26-1903919..	..5012295			NW REI, LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		81-2326191..	..5011609			NW-442 Ocean, LLC.....	OH.....	NIA.....	NW REI (NLIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		46-3654078..	..4593621			NW-Amesbury, LLC.....	OH.....	NIA.....	NW-REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		81-1263284..	..4960979			NW-Amesbury II, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		81-1246932..	..4958855			NW-Baseline, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		81-1869861..	..4984911			NW-Beech, LLC.....	OH.....	NIA.....	NW REI, (NMFIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		47-4999493..	..4902223			NW-Bellevue, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		81-1211881..	..4962151			NW-Castle Rock, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		46-3674167..	..4595090			NW-Cedar Springs, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		82-2957977..	..5167131			NW-Civita, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		82-2958440..	..5167140			NW-Civita NLAIC, LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		81-1285433..	..4961024			NW-College Park, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1580283..	..4591038			NWD 205 Vine, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1580283..	..4591261			NWD 225 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1580283..	..4591056			NWD 230 West, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1580283..	..4590545			NWD 240 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1580283..	..4590273			NWD 250 Brodbelt, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1580283..	..4981134			NWD 250 West, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1580283..	..4590554			NWD 265 Neil, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1580283..	..4590518			NWD 275 Marconi, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1580283..	..4590509			NWD 300 Neil, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1580283..	..4590572			NWD 300 Spring, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1580283..	..4590527			NWD 355 McConnell, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1580283..	..4590581			NWD 425 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1580283..	..4590536			NWD 500 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1580283..	..4591298			NWD Arena Crossing, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1580283..	..4591083			NWD Arena District I, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1580283..	..4591300			NWD Arena District II, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1580283..	..4591113			NWD Arena District MM, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1580283..	..4591319			NWD Arena District PW, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	31-1580283..	...4591131	.....	.....	NWD Arena District V, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	04-3679396..	...4286848	.....	.....	NWD Asset Management Holdings, Inc.....	DE.....	NIA.....	NWD Investment Management, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	...4591328	.....	.....	NWD Athletic Club, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	30-0876022..	...4810010	.....	.....	NWD Franklinton, LLC.....	DE.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1636299..	...4286594	.....	.....	NWD Investment Management, Inc.....	DE.....	NIA.....	Nationwide Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	...4587965	.....	.....	NWD Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...80.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	47-4036460..	...4869492	.....	.....	NW-Deerfield, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...74.030	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	47-4036460..	...4869492	.....	.....	NW-Deerfield, LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	...24.970	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	81-2327221..	...5013443	.....	.....	NW-Deerfield II, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	81-4401901..	...5082010	.....	.....	NW-Grapevine Bluffs, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	46-4330384..	...4750443	.....	.....	NW-Hudnall, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	82-1881115..	...5143078	.....	.....	NW-Ironhorse, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	47-2482818..	...4810122	.....	.....	NW-Jasper WAG, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	47-1497429..	...4809957	.....	.....	NW-Jefferson, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	81-1232565..	...4961042	.....	.....	NW-Lenexa, LLC.....	OH.....	NIA.....	NW REI (NLAIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	81-1671648..	...4981116	.....	.....	NW-Lenexa II, LLC.....	OH.....	NIA.....	NW REI (NLAIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	81-5146596..	...5092961	.....	.....	NW-Logan, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	81-5146266..	...5092989	.....	.....	NW-Millenia, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	46-2457568..	...4591467	.....	.....	NW-Montrose, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	46-3888719..	...4593603	.....	.....	NW-Park 288, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	47-1740812..	...4809966	.....	.....	NW-Peachtree, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	46-2469044..	...4591494	.....	.....	NW-Portales, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	47-2449044..	...4810113	.....	.....	NW-Promenade at Madison, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	81-1603024..	...4981086	.....	.....	NW REI (NLAIC), LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	81-1619428..	...4981107	.....	.....	NW REI (NLIC), LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	81-1861190..	...4984902	.....	.....	NW REI (NMFIC), LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	46-1100378..	...4591524	.....	.....	NW-Triangle, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	46-5764783..	...4809939	.....	.....	NW-Tyson, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-0947092..	...4590479	.....	.....	OCH Company, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-0947092..	...4590442	.....	.....	Ohio Center Hotel Company Limited.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.	ownership.....	...55.250	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	31-0947092..	...4590442	.....	.....	Ohio Center Hotel Company Limited.....	OH.....	NIA.....	OCH Company, LLC.....	ownership.....	...1.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	26-0263012..	n/a.....	.....	.....	Old Track Street Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....	13999..	27-1712056..	...4286914	.....	.....	Olentangy Reinsurance, LLC.....	VT.....	IA.....	Nationwide Life and Annuity Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	47-1923444..	...4809975	.....	.....	On Your Side Nationwide Insurance Agency, Inc.....	OH.....	OTH.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	2.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.9

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		n/a.....	..4596462			OYS Fund LLC.....	DE.....	OTH.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	2.....
0140	Nationwide.....		n/a.....	..4596480			Park 288 Industrial, LLC.....	TX.....	NIA.....	Nationwide Mutual Insurance Company.....	Investor member / no control	...95.000	other non-Nationwide.....	...N.....	1.....
			n/a.....	n/a.....			Parks Edge Condominium Home Owners Association	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....		31-1486309..	..4590358			Perimeter A, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		20-1169305..	..4564032			Polyphony Fund LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		39-1907217..	..4287201			Premier Agency, Inc.....	IA.....	NIA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		75-2938844..	..4287005			Registered Investment Advisors Services, Inc...	TX.....	NIA.....	Nationwide Financial Services, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		82-0549218..	..4288244			Retention Alternatives Ltd.....	BMU.....	IA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		20-2726014..	..4595278			Riverview Diversified Opportunities, LLC.....	DE.....	OTH.....	Nationwide Mutual Insurance Company.....	ownership.....		Nationwide Mutual Insurance Company.....	...N.....	2.....
0140	Nationwide.....		20-2726014..	..4595278			Riverview Diversified Opportunities, LLC.....	DE.....	OTH.....	Nationwide Mutual Fire Insurance Company...	ownership.....		Nationwide Mutual Insurance Company.....	...N.....	2.....
0140	Nationwide.....		20-2726014..	..4595278			Riverview Diversified Opportunities, LLC.....	DE.....	OTH.....	Nationwide Life Insurance Company.....	ownership.....		Nationwide Mutual Insurance Company.....	...N.....	2.....
0140	Nationwide.....		22-3655264..	..4286530			Riverview International Group, Inc.....	DE.....	NIA.....	NWD Investment Management, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		26-0384865..	..4595287			Riverview Multi Series Fund, LL - Class Event..	DE.....	OTH.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	2.....
0140	Nationwide.....		20-8027258..	..4595335			Riverview Multi Series Fund, LL - Class N.....	DE.....	OTH.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	2.....
0140	Nationwide.....	15580	31-1117969..	..4288002			Scottsdale Indemnity Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....	41297	31-1024978..	..3091988			Scottsdale Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....	10672	86-0835870..	..4287649			Scottsdale Surplus Lines Insurance Company...	AZ.....	IA.....	Scottsdale Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		91-2158214..	n/a.....			The Hideaway Club.....	CA.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....		86-1094799..	n/a.....			The Hideaway Owners Association.....	CA.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....		20-3541511..	n/a.....			The Madison Club.....	CA.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....		20-3541507..	n/a.....			The Madison Club Owners Association.....	CA.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....		31-1610040..	..2989882			The Waterfront Partners, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...50.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....		52-2031677..	..4287751			THI Holdings (Delaware), Inc.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...Y.....	
0140	Nationwide.....		74-2825853..	..4287863			Titan Auto Insurance of New Mexico, Inc.....	NM.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....	13242	74-2286759..	..4287797			Titan Indemnity Company.....	TX.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....	36269	86-0619597..	..4287845			Titan Insurance Company.....	MI.....	IA.....	Titan Indemnity Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		75-1284530..	..4287890			Titan Insurance Services, Inc.....	TX.....	NIA.....	THI Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		81-1456923..	..4975937			US Regional Logistics Program, L.P.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...23.330	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....		81-1456923..	..4975937			US Regional Logistics Program, L.P.....	DE.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...13.330	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....		81-1456923..	..4975937			US Regional Logistics Program, L.P.....	DE.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	...6.660	Nationwide Mutual Insurance Company.....	...N.....	1.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	81-1456923..	4975937	.....	.....	US Regional Logistics Program, L.P.....	DE.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	6.660	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	33-0160222..	4653196	.....	.....	V.P.I. Services, Inc.....	CA.....	NIA.....	Veterinary Pet Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	42285...	95-3750113..	4287685	.....	.....	Veterinary Pet Insurance Company.....	OH.....	IA.....	Scottsdale Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10644...	34-1785903..	4287911	.....	.....	Victoria Automobile Insurance Company.....	OH.....	IA.....	Victoria Fire & Casualty Insurance Company...	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	42889...	34-1394913..	4287827	.....	.....	Victoria Fire & Casualty Company.....	OH.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10778...	34-1842604..	4287920	.....	.....	Victoria National Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10105...	34-1777972..	4287939	.....	.....	Victoria Select Insurance Company.....	OH.....	IA.....	Victoria Fire & Casualty Insurance Company...	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10777...	34-1842602..	4287948	.....	.....	Victoria Specialty Insurance Company.....	OH.....	IA.....	Victoria Fire & Casualty Insurance Company...	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	5080696	.....	.....	Wellington Park, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	37150...	86-0561941..	4287667	.....	.....	Western Heritage Insurance Company.....	AZ.....	IA.....	Scottsdale Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	n/a.....	4613323	.....	.....	Zais Zephyr A4, LLC.....	DE.....	OTH.....	Nationwide Life Insurance Company.....	limited member / no control	60.000	other non-Nationwide.....	N.....	2.....

Q13.10

Asteri

Asteri	Explanation
1	For the purposes of this schedule, Nationwide presumed control of these entities because they are owned by at least 10% and are not wholly-owned by a Nationwide entity.
2	Other ownership indicates a non-ownership circumstance by a Nationwide entity.

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES

Explanations:

1.

The data for this supplement is not required to be filed.
2.

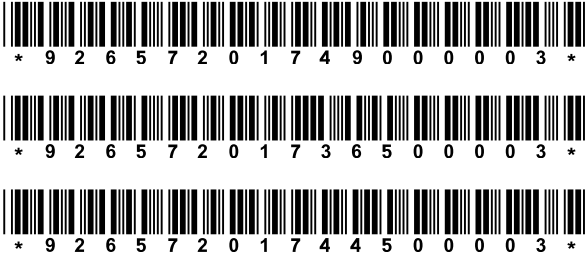
The data for this supplement is not required to be filed.
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The data for this supplement is not required to be filed.
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The data for this supplement is not required to be filed.
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The data for this supplement is not required to be filed.
7.

Bar Code:



NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
Overflow Page for Write-Ins

NONE

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other-than-temporary impairment recognized		
8. Deduct current year's depreciation		
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	0	0

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	2,340,390,164	1,409,740,972
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	797,427,000	998,798,662
2.2 Additional investment made after acquisition	19,477,800	19,985,990
3. Capitalized deferred interest and other	901,703	728,543
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	43,369,494	88,864,003
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,114,827,173	2,340,390,164
12. Total valuation allowance	(12,753,332)	(8,891,781)
13. Subtotal (Line 11 plus Line 12)	3,102,073,841	2,331,498,383
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	3,102,073,841	2,331,498,383

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	129,792,798	70,470,006
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	11,267,485	44,834,576
2.2 Additional investment made after acquisition	22,555,898	13,991,458
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	3,551,202	2,561,460
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	15,046,211	424,702
8. Deduct amortization of premium and depreciation		1,640,000
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	152,121,172	129,792,798
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	152,121,172	129,792,798

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	9,503,445,600	7,218,519,626
2. Cost of bonds and stocks acquired	3,379,412,659	2,877,380,553
3. Accrual of discount	5,066,728	14,114,290
4. Unrealized valuation increase (decrease)	1,710,087	(1,695,130)
5. Total gain (loss) on disposals	(3,554,753)	(14,777,509)
6. Deduct consideration for bonds and stocks disposed of	477,928,805	539,910,646
7. Deduct amortization of premium	16,261,481	20,758,895
8. Total foreign exchange change in book/adjusted carrying value	27,257,438	(23,307,456)
9. Deduct current year's other-than-temporary impairment recognized	1,193,005	6,119,233
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	12,417,954,468	9,503,445,600
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	12,417,954,468	9,503,445,600

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).....	5,399,106,415	557,229,974	51,172,270	41,367,727	4,877,379,960	5,399,106,415	5,946,531,846	4,548,197,238
2.	NAIC 2 (a).....	5,161,398,731	684,529,743	97,701,194	(37,090,870)	4,848,425,351	5,161,398,731	5,711,136,410	4,315,947,032
3.	NAIC 3 (a).....	576,989,981	48,263,791	17,902,373	(3,314,555)	502,490,629	576,989,981	604,036,844	496,539,023
4.	NAIC 4 (a).....	123,313,521	11,993,499	4,082,326	2,762,983	127,519,802	123,313,521	133,987,677	123,818,036
5.	NAIC 5 (a).....	14,920,733		383,752	(6,801)	17,829,704	14,920,733	14,530,180	18,126,704
6.	NAIC 6 (a).....	5,813,664		5,317,115	(13,427)	793,784	5,813,664	483,122	817,564
7.	Total Bonds.....	11,281,543,045	1,302,017,007	176,559,030	3,705,057	10,374,439,230	11,281,543,045	12,410,706,079	9,503,445,597
PREFERRED STOCK									
8.	NAIC 1.....							0	
9.	NAIC 2.....							0	
10.	NAIC 3.....							0	
11.	NAIC 4.....							0	
12.	NAIC 5.....							0	
13.	NAIC 6.....							0	
14.	Total Preferred Stock.....	0	0	0	0	0	0	0	0
15.	Total Bonds and Preferred Stock.....	11,281,543,045	1,302,017,007	176,559,030	3,705,057	10,374,439,230	11,281,543,045	12,410,706,079	9,503,445,597

(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.

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE DA - PART 1

Short-Term Investments					
	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	628,187,439	XXX.....	628,187,439	764,676	.....

SCHEDULE DA - VERIFICATION

Short-Term Investments		
	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	388,123,241	229,045,226
2. Cost of short-term investments acquired.....	8,506,284,630	6,801,160,171
3. Accrual of discount.....	.....	.....
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	8,266,220,432	6,642,082,156
7. Deduct amortization of premium.....	.....	.....
8. Total foreign exchange change in book/adjusted carrying value.....	.....	.....
9. Deduct current year's other-than-temporary impairment recognized.....	.....	.....
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	628,187,439	388,123,241
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	628,187,439	388,123,241

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	324,610,842
2.	Cost paid/(consideration received) on additions.....	166,087,193
3.	Unrealized valuation increase/(decrease).....	66,488,130
4.	Total gain (loss) on termination recognized.....	31,554,693
5.	Considerations received/(paid) on terminations.....	54,350,332
6.	Amortization.....	
7.	Adjustment to the book/adjusted carrying value of hedge item.....	
8.	Total foreign exchange change in book/adjusted carrying value.....	(31,764,773)
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	502,625,753
10.	Deduct nonadmitted assets.....	
11.	Statement value at end of current period (Line 9 minus Line 10).....	502,625,753

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	17,991,000
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	2,231,604
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges:	
3.11	Section 1, Column 15, current year to date minus.....	
3.12	Section 1, Column 15, prior year.....	0
	Change in variation margin on open contracts - All Other:	
3.13	Section 1, Column 18, current year to date minus.....	11,336,401
3.14	Section 1, Column 18, prior year.....	(97,780)
		11,434,181
		11,434,181
3.2	Add:	
	Change in adjustment to basis of hedged item:	
3.21	Section 1, Column 17, current year to date minus.....	
3.22	Section 1, Column 17, prior year.....	0
	Change in amount recognized:	
3.23	Section 1, Column 19, current year to date minus.....	11,336,401
3.24	Section 1, Column 19, prior year.....	(97,780)
		11,434,181
		11,434,181
3.3	Subtotal (Line 3.1 minus Line 3.2).....	(0)
4.1	Cumulative variation margin on terminated contracts during the year.....	52,039,194
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	
4.22	Amount recognized.....	52,039,194
		52,039,194
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.....	
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	20,222,604
7.	Deduct nonadmitted assets.....	
8.	Statement value at end of current period (Line 6 minus Line 7).....	20,222,604

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
Number	Description	Description	Amount	Carrying Value	Value	Date	Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value

NONE

SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1	2	3	4	5	6	7	8	9	10
	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory.....			0	0	0	0	0	0	0	0
2. Add: Opened or acquired transactions.....									0	0
3. Add: Increases in replication (synthetic asset) transactions statement value.....	XXX		XXX		XXX		XXX		XXX	0
4. Less: Closed or disposed of transactions.....									0	0
5. Less: Positions disposed of for failing effectiveness criteria.....									0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value.....	XXX		XXX		XXX		XXX		XXX	0
7. Ending Inventory.....	0	0	0	0	0	0	0	0	0	0

NONE

NATIONWIDE LIFE AND ANNUITY 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.....	<u>502,625,753</u>	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	<u>20,222,604</u>	
3.	Total (Line 1 plus Line 2).....		<u>522,848,357</u>
4.	Part D, Section 1, Column 5.....	<u>534,174,953</u>	
5.	Part D, Section 1, Column 6.....	<u>(11,326,597)</u>	
6.	Total (Line 3 minus Line 4 minus Line 5).....		<u>(0)</u>

Fair Value Check

7.	Part A, Section 1, Column 16.....	<u>497,928,799</u>	
8.	Part B, Section 1, Column 13.....	<u>2,301,227</u>	
9.	Total (Line 7 plus Line 8).....		<u>500,230,026</u>
10.	Part D, Section 1, Column 8.....	<u>513,259,052</u>	
11.	Part D, Section 1, Column 9.....	<u>(13,029,026)</u>	
12.	Total (Line 9 minus Line 10 minus Line 11).....		<u>(0)</u>

Potential Exposure Check

13.	Part A, Section 1, Column 21.....	<u>7,702,577</u>	
14.	Part B, Section 1, Column 20.....	<u>20,222,604</u>	
15.	Part D, Section 1, Column 11.....	<u>27,925,181</u>	
16.	Total (Line 13 plus Line 14 minus Line 15).....		<u>(0)</u>

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	.....
2. Cost of cash equivalents acquired.....	52,000,000	45,000,000
3. Accrual of discount.....	.....	.....
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	52,000,000	45,000,000
7. Deduct amortization of premium.....	.....	.....
8. Total foreign exchange change in book/ adjusted carrying value.....	.....	.....
9. Deduct current year's other-than-temporary impairment recognized.....	.....	.....
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition

NONE

QE01

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred

NONE

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
00-1102692.....	GRANDVIEW HEIGHTS.....	OH.....	S.....	02/01/2017....	4.740	.....	.....8,000,000	55,490,000
00-1102737.....	SAN FRANCISCO.....	CA.....		07/14/2017....	3.500	35,000,000	.....	.....80,497,278
00-1102740.....	MEMPHIS.....	TN.....		08/16/2017....	3.900	15,000,000	.....	.....21,133,220
00-1102742.....	LAWRENCE.....	KS.....		09/08/2017....	4.090	23,000,000	.....	.....36,130,579
00-1102744.....	CHICAGO.....	IL.....		07/21/2017....	4.130	20,800,000	.....	.....31,296,000
00-1102749.....	HOUSTON.....	TX.....		07/25/2017....	3.680	27,000,000	.....	.....39,296,776
00-1102751.....	FORT COLLINS.....	CO.....		08/24/2017....	4.090	19,800,000	.....	.....29,870,000
00-1102754.....	SAN DIEGO.....	CA.....		07/18/2017....	4.040	10,000,000	.....	.....14,817,000
00-1102755.....	AUSTIN.....	TX.....		07/20/2017....	3.620	40,000,000	.....	.....68,364,500
00-1102756.....	MADISON.....	WI.....		07/10/2017....	4.290	11,000,000	.....	.....14,839,000
00-1102757.....	BALTIMORE.....	MD.....		08/08/2017....	4.410	10,500,000	.....	.....15,736,000
00-1102761.....	RICHMOND.....	VA.....		07/19/2017....	3.940	13,250,000	.....	.....62,516,000
00-1102762.....	ODESSA.....	FL.....		07/14/2017....	3.960	12,400,000	.....	.....16,526,000
00-1102764.....	MYRTLE BEACH.....	SC.....		07/07/2017....	4.160	16,400,000	.....	.....21,862,000
00-1102766.....	PLACENTIA.....	CA.....		07/27/2017....	3.880	3,800,000	.....	.....6,467,000
00-1102767.....	KALAMAZOO.....	MI.....		07/20/2017....	4.310	7,500,000	.....	.....10,923,000
00-1102768.....	PLACENTIA.....	CA.....		07/27/2017....	3.880	6,900,000	.....	.....12,456,000
00-1102772.....	NORTHBROOK.....	IL.....		08/10/2017....	3.780	25,000,000	.....	.....36,779,268
00-1102773.....	IRMO.....	SC.....		07/26/2017....	3.940	10,650,000	.....	.....16,031,000
00-1102779.....	FAIRFAX.....	VA.....		08/25/2017....	4.320	8,000,000	.....	.....10,872,847
00-1102789.....	EAST RUTHERFORD.....	NJ.....		09/18/2017....	4.500	13,000,000	.....	.....18,864,000
00-1102790.....	BETHESDA.....	MD.....		08/08/2017....	3.800	24,000,000	.....	.....37,439,625
00-1102793.....	BELLEVUE.....	WA.....		08/31/2017....	3.650	25,500,000	.....	.....37,435,000
00-1102795.....	GREENVILLE.....	SC.....		09/29/2017....	3.810	15,000,000	.....	.....48,815,000
00-1102797.....	REDMOND.....	WA.....		09/08/2017....	4.160	11,200,000	.....	.....15,190,000
00-1102800.....	FORT MILL.....	SC.....		09/22/2017....	3.650	9,000,000	.....	.....13,158,000
00-1102801.....	SANTA MONICA.....	CA.....		09/29/2017....	3.500	40,400,000	.....	.....77,964,050
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	454,100,000	8,000,000	850,769,143
Mortgages in Good Standing - Mezzanine Loans								
99-0000053.....	GREENVILLE.....	NC.....		09/09/2016....	11.500	.....	.....2,593,963	36,900,000
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....				XXX.....	XXX.....	0	2,593,963	36,900,000
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	454,100,000	10,593,963	887,669,143
3399999. Total Mortgages.....				XXX.....	XXX.....	454,100,000	10,593,963	887,669,143

QE02

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
00-1100202.....	BALDWINVILLE.....	NY.....	.....	12/10/2003....	08/29/2017....	385,591	.....	.....	.....	.....	.....0	.....	.....297,043	297,043	.....	.....	.....0
00-1100347.....	VISALIA.....	CA.....	.....	07/14/2004....	08/25/2017....	480,862	.....	.....	.....	.....	.....0	.....	.....395,807	395,807	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....						866,453	0	0	0	0	0	0	692,850	692,850	0	0	0
Mortgages With Partial Repayments																	
00-1001049.....	WAYNE.....	PA.....	.....	10/24/2002....	.....	.....94,188	.....	.....	.....	.....	.....0	.....	.....25,974	25,974	.....	.....	.....0
00-1001237.....	DALLAS.....	TX.....	.....	11/20/2002....	.....	.....2,879,266	.....	.....	.....	.....	.....0	.....	.....128,341	128,341	.....	.....	.....0
00-1001260.....	PITTSBURGH.....	PA.....	.....	03/05/2003....	.....	.....242,257	.....	.....	.....	.....	.....0	.....	.....45,283	45,283	.....	.....	.....0
00-1001267.....	TROY.....	OH.....	.....	03/07/2003....	.....	.....836,437	.....	.....	.....	.....	.....0	.....	.....29,160	29,160	.....	.....	.....0
00-1002012.....	CEDAR GROVE.....	NJ.....	.....	03/04/2003....	.....	.....1,226,979	.....	.....	.....	.....	.....0	.....	.....25,965	25,965	.....	.....	.....0
00-1100109.....	MILFORD.....	OH.....	.....	09/23/2003....	.....	.....161,865	.....	.....	.....	.....	.....0	.....	.....22,809	22,809	.....	.....	.....0
00-1100141.....	GRAND RAPIDS.....	MI.....	.....	10/30/2003....	.....	.....705,371	.....	.....	.....	.....	.....0	.....	.....89,991	89,991	.....	.....	.....0
00-1100265.....	ALTAMONTE SPRINGS.....	FL.....	.....	12/18/2003....	.....	.....786,434	.....	.....	.....	.....	.....0	.....	.....29,192	29,192	.....	.....	.....0
00-1100375.....	ALGONQUIN.....	IL.....	.....	09/15/2004....	.....	.....495,329	.....	.....	.....	.....	.....0	.....	.....43,228	43,228	.....	.....	.....0
00-1100406.....	EDISON.....	NJ.....	.....	05/18/2004....	.....	.....2,001,650	.....	.....	.....	.....	.....0	.....	.....56,284	56,284	.....	.....	.....0
00-1100421.....	PORT ORANGE.....	FL.....	.....	09/16/2004....	.....	.....388,745	.....	.....	.....	.....	.....0	.....	.....18,086	18,086	.....	.....	.....0
00-1100497.....	KENT.....	WA.....	.....	08/23/2004....	.....	.....519,736	.....	.....	.....	.....	.....0	.....	.....45,022	45,022	.....	.....	.....0
00-1100600.....	FARMERS BRANCH.....	TX.....	.....	12/16/2004....	.....	.....695,250	.....	.....	.....	.....	.....0	.....	.....8,865	8,865	.....	.....	.....0
00-1100669.....	BATTLE CREEK.....	MI.....	.....	11/29/2004....	.....	.....650,078	.....	.....	.....	.....	.....0	.....	.....52,706	52,706	.....	.....	.....0
00-1100719.....	FARMERS BRANCH.....	TX.....	.....	12/16/2004....	.....	.....138,276	.....	.....	.....	.....	.....0	.....	.....1,763	1,763	.....	.....	.....0
00-1100729.....	PHOENIX.....	AZ.....	.....	03/30/2005....	.....	.....719,267	.....	.....	.....	.....	.....0	.....	.....8,485	8,485	.....	.....	.....0
00-1100844.....	ORLAND PARK.....	IL.....	.....	07/22/2005....	.....	.....2,508,310	.....	.....	.....	.....	.....0	.....	.....60,869	60,869	.....	.....	.....0
00-1101147.....	SOUTH HAVEN.....	MI.....	.....	04/20/2006....	.....	.....950,684	.....	.....	.....	.....	.....0	.....	.....51,073	51,073	.....	.....	.....0
00-1101525.....	AUSTIN.....	TX.....	.....	07/18/2007....	.....	.....2,272,002	.....	.....	.....	.....	.....0	.....	.....22,182	22,182	.....	.....	.....0
00-1101660.....	BUFFALO GROVE.....	IL.....	.....	06/08/2009....	.....	.....2,035,020	.....	.....	.....	.....	.....0	.....	.....25,947	25,947	.....	.....	.....0
00-1101702.....	CLINTON.....	UT.....	.....	10/08/2010....	.....	.....3,059,338	.....	.....	.....	.....	.....0	.....	.....47,055	47,055	.....	.....	.....0
00-1101713.....	SAN DIEGO.....	CA.....	.....	10/05/2010....	.....	.....5,671,055	.....	.....	.....	.....	.....0	.....	.....129,571	129,571	.....	.....	.....0
00-1101715.....	LYNDHURST.....	NJ.....	.....	12/01/2010....	.....	.....7,965,012	.....	.....	.....	.....	.....0	.....	.....42,083	42,083	.....	.....	.....0
00-1101727.....	WEST BABYLON.....	NY.....	.....	02/15/2011....	.....	.....779,195	.....	.....	.....	.....	.....0	.....	.....8,889	8,889	.....	.....	.....0
00-1101780.....	MINNEAPOLIS.....	MN.....	.....	09/20/2011....	.....	.....9,124,767	.....	.....	.....	.....	.....0	.....	.....49,260	49,260	.....	.....	.....0
00-1101800.....	CHICAGO.....	IL.....	.....	11/30/2011....	.....	.....9,149,824	.....	.....	.....	.....	.....0	.....	.....49,182	49,182	.....	.....	.....0
00-1101813.....	RALEIGH.....	NC.....	.....	03/28/2012....	.....	.....3,278,651	.....	.....	.....	.....	.....0	.....	.....23,204	23,204	.....	.....	.....0
00-1101817.....	OAKLAND.....	CA.....	.....	06/27/2012....	.....	.....9,562,065	.....	.....	.....	.....	.....0	.....	.....48,726	48,726	.....	.....	.....0
00-1101864.....	SUNSET VALLEY.....	TX.....	.....	07/17/2012....	.....	.....8,045,403	.....	.....	.....	.....	.....0	.....	.....157,043	157,043	.....	.....	.....0
00-1101866.....	BUFFALO GROVE.....	IL.....	.....	08/09/2012....	.....	.....3,782,850	.....	.....	.....	.....	.....0	.....	.....43,864	43,864	.....	.....	.....0
00-1101867.....	BUFFALO GROVE.....	IL.....	.....	08/09/2012....	.....	.....3,782,850	.....	.....	.....	.....	.....0	.....	.....43,864	43,864	.....	.....	.....0
00-1101897.....	PHOENIX.....	AZ.....	.....	12/21/2012....	.....	.....3,254,188	.....	.....	.....	.....	.....0	.....	.....122,271	122,271	.....	.....	.....0
00-1101908.....	OCEANSIDE.....	NY.....	.....	11/28/2012....	.....	.....10,626,929	.....	.....	.....	.....	.....0	.....	.....75,010	75,010	.....	.....	.....0
00-1101911.....	GRAND LEDGE.....	MI.....	.....	12/27/2012....	.....	.....3,900,660	.....	.....	.....	.....	.....0	.....	.....28,582	28,582	.....	.....	.....0
00-1101919.....	BLOOMINGTON.....	IN.....	.....	12/05/2012....	.....	.....9,248,084	.....	.....	.....	.....	.....0	.....	.....104,535	104,535	.....	.....	.....0
00-1101927.....	BRICK.....	NJ.....	.....	12/12/2012....	.....	.....18,503,637	.....	.....	.....	.....	.....0	.....	.....105,411	105,411	.....	.....	.....0
00-1101928.....	ANAHEIM.....	CA.....	.....	12/14/2012....	.....	.....18,683,901	.....	.....	.....	.....	.....0	.....	.....106,748	106,748	.....	.....	.....0

QE02.1

SCHEDULE B - PART 3

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

QE02.2

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101979.....	SEATTLE.....	WA.....		08/01/2013....		13,210,975					0		146,104	146,104			0
00-1102007.....	LAKEWOOD.....	OH.....		06/28/2013....		14,749,230					0		182,709	182,709			0
00-1102009.....	AVON.....	OH.....		08/22/2013....		14,912,055					0		90,612	90,612			0
00-1102015.....	BOSTON.....	MA.....		07/30/2013....		12,780,884					0		99,293	99,293			0
00-1102026.....	KNOXVILLE.....	TN.....		10/15/2013....		5,133,631					0		50,866	50,866			0
00-1102029.....	BROKEN ARROW.....	OK.....		10/10/2013....		12,247,125					0		149,130	149,130			0
00-1102037.....	INDEPENDENCE TWP.....	MI.....		09/05/2013....		9,806,545					0		59,028	59,028			0
00-1102051.....	GAINESVILLE.....	FL.....		11/01/2013....		2,896,661					0		13,360	13,360			0
00-1102054.....	COLUMBUS.....	OH.....		05/14/2014....		12,987,245					0		56,320	56,320			0
00-1102080.....	GAINESVILLE.....	FL.....		12/12/2013....		6,516,784					0		45,291	45,291			0
00-1102081.....	GAINESVILLE.....	FL.....		12/12/2013....		1,303,357					0		9,058	9,058			0
00-1102082.....	TORRANCE.....	CA.....		10/28/2013....		5,117,137					0		36,244	36,244			0
00-1102096.....	BALTIMORE.....	MD.....		11/12/2013....		5,902,001					0		25,747	25,747			0
00-1102099.....	BEAVERTON.....	OR.....		12/10/2013....		9,327,702					0		63,272	63,272			0
00-1102103.....	PHOENIX.....	AZ.....		11/26/2013....		11,000,000					0		47,504	47,504			0
00-1102147.....	WALNUT CREEK.....	CA.....		09/29/2014....		14,953,455					0		71,612	71,612			0
00-1102153.....	SANTA ANA.....	CA.....		05/28/2014....		2,008,441					0		9,908	9,908			0
00-1102157.....	EXTON.....	PA.....		05/07/2015....		12,391,378					0		62,868	62,868			0
00-1102176.....	PORTLAND.....	OR.....		07/01/2014....		13,693,347					0		144,073	144,073			0
00-1102210.....	COLUMBUS.....	OH.....		08/20/2015....		12,447,565					0		54,394	54,394			0
00-1102216.....	BELLEVUE.....	WA.....		10/16/2014....		10,257,104					0		96,011	96,011			0
00-1102219.....	NASHVILLE.....	TN.....		09/29/2014....		5,376,053					0		34,186	34,186			0
00-1102237.....	SHERIDAN.....	CO.....		10/07/2014....		9,969,902					0		67,993	67,993			0
00-1102245.....	BEAVERTON.....	OR.....		10/16/2014....		4,115,483					0		20,362	20,362			0
00-1102249.....	JERICO.....	NY.....		12/19/2014....		11,576,847					0		58,644	58,644			0
00-1102254.....	LONGMONT.....	CO.....		11/06/2014....		7,599,703					0		53,181	53,181			0
00-1102255.....	ZEELAND.....	MI.....		12/18/2014....		2,767,336					0		39,649	39,649			0
00-1102264.....	CHARLOTTESVILLE.....	VA.....		01/12/2015....		4,125,498					0		39,776	39,776			0
00-1102276.....	STRONGSVILLE.....	OH.....		12/23/2014....		15,418,175					0		148,802	148,802			0
00-1102278.....	DENVER.....	CO.....		01/16/2015....		5,725,668					0		39,636	39,636			0
00-1102280.....	BOULDER.....	CO.....		02/02/2015....		9,082,678					0		63,013	63,013			0
00-1102303.....	HENDERSON.....	NV.....		01/29/2015....		7,928,486					0		39,337	39,337			0
00-1102304.....	ORLANDO.....	FL.....		02/17/2015....		13,975,000					0		64,050	64,050			0
00-1102305.....	SEATTLE.....	WA.....		03/10/2015....		16,947,078					0		166,486	166,486			0
00-1102309.....	JACKSONVILLE.....	FL.....		01/29/2015....		15,212,438					0		77,669	77,669			0
00-1102310.....	JACKSON HEIGHTS.....	NY.....		03/31/2015....		20,121,610					0		139,030	139,030			0
00-1102315.....	ROCKVILLE.....	MD.....		06/01/2015....		5,051,633					0		34,756	34,756			0
00-1102319.....	BIRMINGHAM.....	AL.....		05/07/2015....		13,786,947					0		125,960	125,960			0
00-1102331.....	FREMONT.....	CA.....		10/01/2015....		4,848,294					0		67,760	67,760			0
00-1102333.....	NASHVILLE.....	TN.....		09/04/2015....		13,577,430					0		94,348	94,348			0
00-1102335.....	SCOTTSDALE.....	AZ.....		03/31/2015....		6,773,458					0		35,753	35,753			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102350.....	MELVILLE.....	NY.....	.....	04/29/2015....	.....	17,447,402	.....	.....	.....	.....	.....0	.....	.....91,670	91,670	.....	.....	.....0
00-1102354.....	SAN ANTONIO.....	TX.....	.....	05/18/2015....	.....	8,088,177	.....	.....	.....	.....	.....0	.....	.....54,732	54,732	.....	.....	.....0
00-1102356.....	SAN JUAN CAPISTRANO.....	CA.....	.....	04/16/2015....	.....	11,355,995	.....	.....	.....	.....	.....0	.....	.....107,510	107,510	.....	.....	.....0
00-1102365.....	STRONGSVILLE.....	OH.....	.....	05/14/2015....	.....	18,282,928	.....	.....	.....	.....	.....0	.....	.....120,892	120,892	.....	.....	.....0
00-1102366.....	WILMINGTON.....	NC.....	.....	06/18/2015....	.....	7,788,889	.....	.....	.....	.....	.....0	.....	.....39,142	39,142	.....	.....	.....0
00-1102368.....	TORRANCE.....	CA.....	.....	10/23/2015....	.....	8,785,741	.....	.....	.....	.....	.....0	.....	.....52,142	52,142	.....	.....	.....0
00-1102370.....	CHICAGO.....	IL.....	.....	06/10/2015....	.....	12,830,615	.....	.....	.....	.....	.....0	.....	.....87,028	87,028	.....	.....	.....0
00-1102371.....	NORTH LAS VEGAS.....	NV.....	.....	05/20/2015....	.....	8,740,812	.....	.....	.....	.....	.....0	.....	.....45,350	45,350	.....	.....	.....0
00-1102394.....	ANN ARBOR.....	MI.....	.....	07/31/2015....	.....	19,351,128	.....	.....	.....	.....	.....0	.....	.....127,892	127,892	.....	.....	.....0
00-1102399.....	WEST FARGO.....	ND.....	.....	09/11/2015....	.....	8,329,571	.....	.....	.....	.....	.....0	.....	.....38,396	38,396	.....	.....	.....0
00-1102402.....	LEHI.....	UT.....	.....	08/17/2015....	.....	4,687,308	.....	.....	.....	.....	.....0	.....	.....65,708	65,708	.....	.....	.....0
00-1102412.....	MADISON.....	WI.....	.....	09/29/2015....	.....	8,176,976	.....	.....	.....	.....	.....0	.....	.....38,892	38,892	.....	.....	.....0
00-1102413.....	KANSAS CITY.....	KS.....	.....	08/27/2015....	.....	7,238,249	.....	.....	.....	.....	.....0	.....	.....34,032	34,032	.....	.....	.....0
00-1102420.....	COLUMBUS.....	OH.....	.....	11/19/2015....	.....	7,138,127	.....	.....	.....	.....	.....0	.....	.....29,498	29,498	.....	.....	.....0
00-1102421.....	COLUMBUS.....	OH.....	.....	11/19/2015....	.....	1,462,034	.....	.....	.....	.....	.....0	.....	.....10,067	10,067	.....	.....	.....0
00-1102425.....	DALLAS.....	TX.....	.....	04/04/2016....	.....	12,500,000	.....	.....	.....	.....	.....0	.....	.....47,468	47,468	.....	.....	.....0
00-1102426.....	DALLAS.....	TX.....	.....	11/25/2015....	.....	15,000,000	.....	.....	.....	.....	.....0	.....	.....58,618	58,618	.....	.....	.....0
00-1102427.....	FOLSOM.....	PA.....	.....	10/23/2015....	.....	11,892,275	.....	.....	.....	.....	.....0	.....	.....110,363	110,363	.....	.....	.....0
00-1102428.....	COLUMBUS.....	OH.....	...S...	11/05/2015....	.....	16,153,023	.....	.....	.....	.....	.....0	.....	.....143,275	143,275	.....	.....	.....0
00-1102434.....	VANCOUVER.....	WA.....	.....	10/13/2015....	.....	18,603,823	.....	.....	.....	.....	.....0	.....	.....119,885	119,885	.....	.....	.....0
00-1102435.....	AURORA.....	CO.....	.....	10/09/2015....	.....	5,156,369	.....	.....	.....	.....	.....0	.....	.....21,543	21,543	.....	.....	.....0
00-1102440.....	AMERICAN FORK.....	UT.....	.....	10/08/2015....	.....	7,950,061	.....	.....	.....	.....	.....0	.....	.....72,470	72,470	.....	.....	.....0
00-1102441.....	SOMERVILLE.....	MA.....	.....	12/18/2015....	.....	16,648,921	.....	.....	.....	.....	.....0	.....	.....99,472	99,472	.....	.....	.....0
00-1102442.....	SAN DIEGO.....	CA.....	.....	10/19/2015....	.....	3,895,944	.....	.....	.....	.....	.....0	.....	.....25,139	25,139	.....	.....	.....0
00-1102448.....	BELLINGHAM.....	MA.....	.....	10/01/2015....	.....	11,939,249	.....	.....	.....	.....	.....0	.....	.....58,485	58,485	.....	.....	.....0
00-1102449.....	SALEM.....	OR.....	.....	03/07/2016....	.....	9,091,766	.....	.....	.....	.....	.....0	.....	.....42,150	42,150	.....	.....	.....0
00-1102454.....	GRANDVIEW HEIGHTS.....	OH.....	...S...	12/01/2015....	.....	21,800,000	.....	.....	.....	.....	.....0	.....	.....276,173	276,173	.....	.....	.....0
00-1102476.....	BOULDER.....	CO.....	.....	02/08/2016....	.....	7,808,963	.....	.....	.....	.....	.....0	.....	.....66,515	66,515	.....	.....	.....0
00-1102479.....	MURRAY.....	UT.....	.....	12/10/2015....	.....	5,312,367	.....	.....	.....	.....	.....0	.....	.....31,446	31,446	.....	.....	.....0
00-1102481.....	CABIN JOHN.....	MD.....	.....	02/10/2016....	.....	10,000,000	.....	.....	.....	.....	.....0	.....	.....58,634	58,634	.....	.....	.....0
00-1102483.....	SALT LAKE CITY.....	UT.....	.....	01/14/2016....	.....	5,156,471	.....	.....	.....	.....	.....0	.....	.....44,979	44,979	.....	.....	.....0
00-1102488.....	MALDEN.....	MA.....	.....	04/01/2016....	.....	38,517,439	.....	.....	.....	.....	.....0	.....	.....187,406	187,406	.....	.....	.....0
00-1102489.....	ST CHARLES.....	MO.....	.....	08/17/2016....	.....	14,928,478	.....	.....	.....	.....	.....0	.....	.....73,400	73,400	.....	.....	.....0
00-1102490.....	LOUISVILLE.....	KY.....	.....	03/09/2016....	.....	17,727,306	.....	.....	.....	.....	.....0	.....	.....106,521	106,521	.....	.....	.....0
00-1102491.....	MERIDIAN.....	ID.....	.....	02/01/2016....	.....	11,769,665	.....	.....	.....	.....	.....0	.....	.....72,182	72,182	.....	.....	.....0
00-1102493.....	RANCHO CUCAMONGA.....	CA.....	.....	02/01/2016....	.....	6,427,434	.....	.....	.....	.....	.....0	.....	.....54,258	54,258	.....	.....	.....0
00-1102496.....	PHOENIX.....	AZ.....	.....	01/21/2016....	.....	5,391,710	.....	.....	.....	.....	.....0	.....	.....33,873	33,873	.....	.....	.....0
00-1102504.....	PORTLAND.....	OR.....	.....	01/20/2016....	.....	22,000,000	.....	.....	.....	.....	.....0	.....	.....98,726	98,726	.....	.....	.....0
00-1102511.....	WINSTON-SALEM.....	NC.....	.....	02/01/2016....	.....	23,045,078	.....	.....	.....	.....	.....0	.....	.....142,474	142,474	.....	.....	.....0
00-1102513.....	OCEANSIDE.....	CA.....	.....	03/28/2016....	.....	3,853,958	.....	.....	.....	.....	.....0	.....	.....17,927	17,927	.....	.....	.....0
00-1102534.....	SAN DIEGO.....	CA.....	.....	04/07/2016....	.....	7,000,000	.....	.....	.....	.....	.....0	.....	.....41,888	41,888	.....	.....	.....0

QE02.3

SCHEDULE B - PART 3

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

QE02.4

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102541.....	GARDEN GROVE.....	CA.....		03/29/2016....		8,242,819					.0		54,157	54,157			.0
00-1102545.....	WESTERVILLE.....	OH.....		03/17/2016....		7,317,274					.0		32,306	32,306			.0
00-1102551.....	BENTONVILLE.....	AR.....		04/21/2016....		30,900,074					.0		266,960	266,960			.0
00-1102553.....	LEXINGTON.....	SC.....		09/01/2016....		5,565,680					.0		35,279	35,279			.0
00-1102557.....	ROWLAND HEIGHTS.....	CA.....		06/30/2016....		25,546,895					.0		125,484	125,484			.0
00-1102559.....	ORANGE.....	CA.....		06/30/2016....		2,827,520					.0		13,889	13,889			.0
00-1102560.....	ANAHEIM.....	CA.....		06/30/2016....		5,853,463					.0		28,752	28,752			.0
00-1102562.....	WESTMINSTER.....	CA.....		06/30/2016....		15,179,320					.0		74,560	74,560			.0
00-1102564.....	COSTA MESA.....	CA.....		06/30/2016....		14,732,870					.0		72,367	72,367			.0
00-1102567.....	LAGUNA HILLS.....	CA.....		06/30/2016....		7,837,688					.0		38,498	38,498			.0
00-1102569.....	SHEPHERDSVILLE.....	KY.....		04/19/2016....		12,748,293					.0		111,853	111,853			.0
00-1102570.....	EVERETT.....	WA.....		05/03/2016....		17,790,881					.0		108,361	108,361			.0
00-1102578.....	LYNDHURST.....	NJ.....		04/25/2016....		14,491,538					.0		81,022	81,022			.0
00-1102599.....	OCONOMOWOC.....	WI.....		06/01/2016....		8,418,308					.0		42,092	42,092			.0
00-1102612.....	EDISON.....	NJ.....		08/04/2016....		15,367,611					.0		136,048	136,048			.0
00-1102614.....	ROGERS.....	AR.....		09/01/2016....		24,593,277					.0		212,786	212,786			.0
00-1102617.....	CONCORD.....	NH.....		06/23/2016....		12,503,343					.0		59,797	59,797			.0
00-1102630.....	EVERETT.....	WA.....		09/15/2016....		3,966,311					.0		51,829	51,829			.0
00-1102634.....	WALKER.....	MI.....		04/05/2017....							.0		259,064	259,064			.0
00-1102635.....	WESTPORT.....	CT.....		09/26/2016....		14,653,258					.0		71,845	71,845			.0
00-1102636.....	OVIEDO.....	FL.....		08/08/2016....		13,513,891					.0		88,363	88,363			.0
00-1102641.....	SAN ANTONIO.....	TX.....		08/08/2016....		9,638,584					.0		63,024	63,024			.0
00-1102643.....	HILLSBORO.....	OR.....		11/07/2016....		11,000,000					.0		71,340	71,340			.0
00-1102649.....	BEXLEY.....	OH.....		11/23/2016....		6,825,000					.0		41,849	41,849			.0
00-1102653.....	CERRITOS.....	CA.....		09/23/2016....		6,956,301					.0		44,744	44,744			.0
00-1102655.....	MOUNTAIN VIEW.....	CA.....		11/14/2016....		18,000,000					.0		86,735	86,735			.0
00-1102656.....	EL SEGUNDO.....	CA.....		12/15/2016....		12,000,000					.0		76,236	76,236			.0
00-1102660.....	WILDOMAR.....	CA.....		05/23/2017....							.0		72,753	72,753			.0
00-1102679.....	ANN ARBOR.....	MI.....		12/09/2016....		5,000,000					.0		22,588	22,588			.0
00-1102683.....	CHAPEL HILL.....	NC.....		01/30/2017....							.0		316,284	316,284			.0
00-1102689.....	MACON.....	GA.....		02/06/2017....							.0		46,498	46,498			.0
00-1102704.....	SEATTLE.....	WA.....		04/06/2017....							.0		23,386	23,386			.0
00-1102712.....	VALENCIA.....	CA.....		05/15/2017....							.0		16,277	16,277			.0
00-1102719.....	KENT.....	WA.....		04/13/2017....							.0		125,695	125,695			.0
00-1102720.....	BILLERICA.....	MA.....		05/01/2017....							.0		17,655	17,655			.0
00-1102721.....	BROOKLYN.....	NY.....		06/01/2017....							.0		111,849	111,849			.0
00-1102727.....	CHARLESTON.....	SC.....		05/22/2017....							.0		142,766	142,766			.0
00-1102754.....	SAN DIEGO.....	CA.....		07/18/2017....							.0		14,306	14,306			.0
00-1102761.....	RICHMOND.....	VA.....		07/19/2017....							.0		19,296	19,296			.0
00-1102764.....	MYRTLE BEACH.....	SC.....		07/07/2017....							.0		22,963	22,963			.0
00-1102767.....	KALAMAZOO.....	MI.....		07/20/2017....							.0		23,037	23,037			.0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102773.....	IRMO.....	SC.....	.....	07/26/2017...	.....	.....	.....	.....	.....	.....	.....0	.....	.....20,895	20,895	.....	.....	.....0
00-1102774.....	VERNON.....	CA.....	.....	06/30/2017...	.....	.....	.....	.....	.....	.....	.....0	.....	.....46,929	46,929	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						1,357,092,339	0	0	0	0	0	0	11,340,955	11,340,955	0	0	0
0599999. Total Mortgages.....						1,357,958,792	0	0	0	0	0	0	12,033,805	12,033,805	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
	Ares Private Credit Solutions, L.P.....	Wilmington.....	DE...	Ares Private Credit Solutions.....	.....	06/23/2017....	2	.....	.....368,528	.....	.....4,176,954	0.200
	GSO Capital Opportunities Fund III LP.....	Wilmington.....	DE...	GSO Capital Partners LP.....	.....	06/03/2016....	2	.....	.....785,106	.....	.....7,582,581	0.150
	Newstone Capital Partners III, LP.....	Wilmington.....	DE...	Newstone Capital Partners.....	.....	09/20/2016....	2	.....	.....36,496	.....	.....5,642,016	1.250
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA...	Vista Credit Opportunities Managment.....	.....	06/01/2016....	2	.....	.....701,174	.....	.....1,816,468	1.000
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE...	Vista Credit Opportunities Managment.....	.....	05/10/2017....	2	270,808	.....	.....	.....1,721,906	0.420
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								270,808	1,891,304	0	20,939,925	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Dyal Capital Partners III.....	New York.....	NY...	NB Dyal Associates III, LP.....	.....	09/30/2016....	3	.....	.....(564,740)	.....	.....5,459,046	0.140
	Dyal Capital Partners III Co-Invest Moonrise LP.....	New York.....	NY...	NB Dyal Associates III, LP.....	.....	07/25/2017....	3	1,506,599	.....	.....	.....	.....0.150
	Yukon Capital Partners III, LP.....	Minneapolis.....	MN...	Yukon Partners.....	.....	07/18/2017....	2	1,131,939	.....	.....	.....5,868,061	1.270
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								2,638,538	(564,740)	0	11,327,106	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Bell Institutional Fund V, LLC.....	Greensboro.....	NC...	Bell Partners.....	.....	05/28/2015....	.....	.....	.....253,603	.....	.....628,553	5.260
	Crow Holdings Realty Partners VII, LP.....	Wilmington.....	DE...	Crow Holdings Capital Partners, LLC.....	.....	05/01/2015....	.....	.....	.....1,374,479	.....	.....1,764,423	0.670
	DivcoWest Fund V, L.P.....	Dover.....	DE...	DivcoWest Fund V GP, L.P.....	.....	06/23/2017....	.....	.....387,666	.....	.....	.....3,809,408	0.320
	Exeter Industrial Value Fund IV, L.P.....	Dover.....	DE...	Exeter Property Group IV, L.P.....	.....	10/24/2016....	.....	.....1,000,000	.....	.....	.....9,000,000	1.000
	PCCP Equity VII, LP.....	Dover.....	DE...	PCCP, LP.....	.....	05/10/2016....	.....	.....	.....83,444	.....	.....3,732,830	1.500
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								1,387,666	1,711,526	0	18,935,214	XXX.....
4499999. Subtotal - Unaffiliated.....								4,297,012	3,038,090	0	51,202,245	XXX.....
4699999. Totals.....								4,297,012	3,038,090	0	51,202,245	XXX.....

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SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes 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 B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	Ares Private Credit Solutions, L.P.....	Wilmington.....	DE..	Distribution.....	06/23/2017	09/26/2017	114,127	.....	.....	.....	.....	.....0	.....	.....114,127	114,127	.....	.....	.....0	.....
	Guggenheim Private Debt Fund 2.0-I, LLC.....	Wilmington.....	DE..	Distribution.....	06/03/2016	09/12/2017	2,116,677	.....	.....	.....	.....	.....0	.....	.....2,116,677	2,116,677	.....	.....	.....0	.....
	Newstone Capital Partners III, LP.....	Wilmington.....	DE..	Distribution.....	09/20/2016	07/19/2017	20,814	.....	.....	.....	.....	.....0	.....	.....20,814	20,814	.....	.....	.....0	.....
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA..	Distribution.....	06/01/2016	08/03/2017	100,615	.....	.....	.....	.....	.....0	.....	.....100,615	100,615	.....	.....	.....0	.....
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE..	Distribution.....	05/10/2017	09/18/2017	346,915	.....	.....	.....	.....	.....0	.....	.....346,915	346,915	.....	.....	.....0	.....
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....							2,699,148	0	0	0	0	0	0	2,699,148	2,699,148	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Fundamental Partners III, L.P.....	Grand Cayman.....	CYM	Distribution.....	05/18/2017	09/28/2017	105,740	.....	.....	.....	.....	.....0	.....	.....105,740	105,740	.....	.....	.....0	.....
	Yukon Capital Partners III, LP.....	Minneapolis.....	MN.	Distribution.....	07/18/2017	09/07/2017	172	.....	.....	.....	.....	.....0	.....	.....172	172	.....	.....	.....0	.....
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							105,912	0	0	0	0	0	0	105,912	105,912	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Crow Holdings Realty Partners VII, LP.....	Wilmington.....	DE..	Distribution.....	05/01/2015	09/27/2017	157,618	.....	.....	.....	.....	.....0	.....	.....157,618	157,618	.....	.....	.....0	.....

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes 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 B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	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
	US Regional Logistics Program, L.P.....	Dover.....	DE..	Distribution.....	10/18/2016	09/01/2017	666,667	.....	.....	.....	.....	.....0	.....	.....666,667	666,667	.....	.....	.....0	.....
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....						824,285	0	0	0	0	0	0	824,285	824,285	0	0	0	0
4499999.	Subtotal - Unaffiliated.....						3,629,345	0	0	0	0	0	0	3,629,345	3,629,345	0	0	0	0
4699999.	Totals.....						3,629,345	0	0	0	0	0	0	3,629,345	3,629,345	0	0	0	0

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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 or Market Indicator (a)
Bonds - U.S. States, Territories and Possessions															
373385	CB	7	Georgia St GO TxbI - Ser B 3.300% 02/0.....				07/20/2017.....	Wells Fargo Securities LLC.....				14,722,038	14,830,000	9,516	1FE.....
1799999. Total - Bonds - U.S. States, Territories & Possessions.....											14,722,038	14,830,000	9,516	XXX	
Bonds - U.S. Special Revenue and Special Assessment															
167725	AC	4	Chicago II Transit Auth Rev TxbI Pension.....				08/09/2017.....	Citigroup.....			6,900,968	5,250,000	73,446	1FE.....	
3140GP	JZ	2	FNMA Pool #BH1179 4.000% 06/25/47.....				09/22/2017.....	Nomura Securities Intl LLC.....			20,767,426	19,697,892	52,528	1.....	
31418C	GD	0	FNMA Pool #MA2895 3.000% 02/25/47.....				09/26/2017.....	Citigroup.....			24,389,878	24,200,809	52,435	1.....	
31418C	P5	7	FNMA Pool #MA3143 3.000% 09/25/47.....				09/26/2017.....	Credit Suisse Securities LLC.....			5,023,845	4,984,901	10,801	1.....	
41978C	AJ	4	Hawaii Airports Sys-A TxbI Ser A 3.125.....				07/13/2017.....	Merrill Lynch.....			1,510,000	1,510,000		1FE.....	
41978C	AM	7	Hawaii Airports Sys-A TxbI Ser A 3.475.....				07/13/2017.....	Merrill Lynch.....			1,250,000	1,250,000		1FE.....	
41978C	AN	5	Hawaii Airports Sys-A TxbI Ser A 3.575.....				07/13/2017.....	Merrill Lynch.....			1,675,000	1,675,000		1FE.....	
41978C	AP	0	Hawaii Airports Sys-A TxbI Ser A 3.675.....				07/13/2017.....	Merrill Lynch.....			1,500,000	1,500,000		1FE.....	
41978C	AQ	8	Hawaii Airports Sys-A TxbI Ser A 3.775.....				07/13/2017.....	Merrill Lynch.....			1,500,000	1,500,000		1FE.....	
59333P	2N	7	Miami-Dade Cnty FL Rev TxbI Ref Ser D.....				08/11/2017.....	Goldman Sachs & Company.....			2,500,000	2,500,000		1FE.....	
59333P	2Q	0	Miami-Dade Cnty FL Rev TxbI Ref Ser D.....				08/11/2017.....	Goldman Sachs & Company.....			3,000,000	3,000,000		1FE.....	
59333P	2S	6	Miami-Dade Cnty FL Rev TxbI Ref Ser D.....				08/11/2017.....	Goldman Sachs & Company.....			7,745,000	7,745,000		1FE.....	
59447T	KN	2	Michigan St Fin Auth Rev TxbI Ref Ser C.....				08/23/2017.....	Wells Fargo Securities LLC.....			8,985,960	9,000,000	105,593	1FE.....	
64971W	5F	3	NY City NY Trans Fin Auth Rev TxbI-Sub-S.....				07/11/2017.....	JP Morgan Securities LLC.....			1,362,150	1,350,000	10,933	1FE.....	
64971X	BC	1	NY City Tran Fin Auth Rev TxbI Sub Ser A.....				08/09/2017.....	JP Morgan Securities LLC.....			10,621,281	10,625,000		1FE.....	
677561	JU	7	Ohio St Hosp Fac Rev TxbI Ref Cleve Clin.....				08/09/2017.....	JP Morgan Securities LLC.....			7,200,000	7,200,000		1FE.....	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....											105,931,508	102,988,602	305,736	XXX	
Bonds - Industrial and Miscellaneous															
00122@	AA	9	AES Southland Sr Sec Nt 4.500% 02/29/4.....				08/31/2017.....	MUFg Securities Inc.....			2,789,775	2,789,775		2FE.....	
001306	AB	5	AHS Hospital Corp Sr Nt 5.024% 07/01/4.....				08/22/2017.....	Goldman Sachs & Company.....			4,172,385	3,500,000	28,330	1FE.....	
023135	BA	3	Amazon.com Inc Sr Nt 3.150% 08/22/27.....				08/15/2017.....	JP Morgan Securities LLC.....			47,914,080	48,000,000		1FE.....	
023135	BG	0	Amazon.com Inc Sr Nt 4.050% 08/22/47.....				08/15/2017.....	JP Morgan Securities LLC.....			25,807,860	26,000,000		1FE.....	
02361D	AP	5	Ameren Illinois Co Sr Nt 3.250% 03/01/.....				07/24/2017.....	Deutsche Bank Capital.....			6,176,940	6,000,000	79,083	1FE.....	
023771	S4	1	American Airlines Inc LBASS PTC Ser 16-3.....				09/20/2017.....	Credit Suisse Securities LLC.....			9,000,000	9,000,000		2FE.....	
02377D	AA	0	American Airlines Inc LBASS EETC Ser 201.....				09/26/2017.....	Deutsche Bank Capital.....			10,000,000	10,000,000		2FE.....	
02665W	BT	7	American Honda Fin Sr Nt 1.950% 07/20/.....				07/17/2017.....	Barclays Capital Inc.....			1,997,980	2,000,000		1FE.....	
03040W	AQ	8	American Water Cap Corp Sr Nt 2.950% 0.....				08/07/2017.....	JP Morgan Securities LLC.....			13,455,585	13,500,000		1FE.....	
032654	AJ	4	Analog Devices Inc Sr Nt 3.900% 12/15/.....				09/06/2017.....	Morgan Stanley & Co LLC.....			4,262,800	4,000,000	35,967	2FE.....	
038222	AL	9	Applied Materials Inc Sr Nt 3.300% 04/.....				08/14/2017.....	Various.....			7,174,130	7,000,000	83,142	1FE.....	
040555	CW	2	Arizona Pub Svc Co Sr Nt 2.950% 09/15/.....				09/06/2017.....	JP Morgan Securities LLC.....			6,395,584	6,400,000		1FE.....	
049560	AN	5	Atmos Energy Corp Sr Nt 3.000% 06/15/2.....				08/04/2017.....	Goldman Sachs & Company.....			8,017,200	8,000,000	40,667	1FE.....	
099724	AH	9	Borg Warner Automotive Sr Nt 4.375% 03.....				09/07/2017.....	NW Life Sep Acct Mul Mat - 2.....			1,542,962	1,500,000	31,354	2FE.....	
100743	AK	9	Boston Gas Company Sr Nt 3.150% 08/01/.....				07/31/2017.....	Goldman Sachs & Company.....			10,989,660	11,000,000		1FE.....	
1248EP	BT	9	CCO Holdings LLC Sr Nt 5.125% 05/01/27.....				07/13/2017.....	Barclays Capital Inc.....			3,057,500	3,000,000	67,977	3FE.....	
141781	BF	0	Cargill Inc Sr Nt 4.760% 11/23/45.....				08/04/2017.....	JP Morgan Securities LLC.....			16,423,937	14,100,000	138,516	1FE.....	
14268#	AA	2	Carlsbad Energy Holdings LLC Sr Nt Ser A.....				09/29/2017.....	MUFg Securities Inc.....			1,980,344	1,980,344		2FE.....	
150190	AA	4	Cedar Fair/Can/Magnum/MI Sr Nt 5.375%.....				09/26/2017.....	JP Morgan Securities LLC.....			2,115,000	2,000,000	48,330	4FE.....	
17326C	AZ	7	Citigroup Comm Mtg Tr CMBS Ser 2017-B1 C.....				08/15/2017.....	Citigroup.....			1,853,942	1,800,000	4,841	1FE.....	
17326D	AD	4	Citigroup Comm Mtg Tr CMBS Ser 2017-P8 C.....				09/18/2017.....	Citigroup.....			16,924,682	16,433,000	44,287	1FE.....	
205887	BS	0	ConAgra Foods Inc Sr Nt 4.650% 01/25/4.....				09/07/2017.....	NW Life Sep Acct Mul Mat - 2.....			2,687,761	2,700,000	14,648	2FE.....	
207597	EG	6	Connecticut Lt & Pwr Co 1st Mtg Bd 4.3.....				08/08/2017.....	Mizuho Securities USA Inc.....			15,364,860	14,000,000	204,011	1FE.....	
210518	E*	3	Consumers Energy Co 1st Mtg Ser A 3.52.....				09/28/2017.....	Deutsche Bank Capital.....			20,000,000	20,000,000		1Z.....	
22279#	AA	2	Cousins Properties Inc Sr Nt Tr A 3.91.....				07/06/2017.....	Wells Fargo Securities LLC.....			7,500,000	7,500,000		2.....	

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SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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 or Market Indicator (a)
22819K	AB	6	Crown Amer / Cap Corp VI Sr Nt	4.250%	08/21/2017.....	Tax Free Exchange.....	3,947,811	4,040,000	67,249	4FE.....
22964*	AC	2	CSOLAR IV West. LLC Sr Sec Nt	3.850% 0.....	09/06/2017.....	Morgan Stanley & Co LLC.....	12,000,000	12,000,000	.....	2Z.....
23338V	AG	1	DTE Electric Co Nt	3.750% 08/15/47.....	07/31/2017.....	Bank of America BISD Dealer.....	24,986,500	25,000,000	.....	1FE.....
26441C	AY	1	Duke Energy Corp Sr Nt	3.950% 08/15/47.....	08/07/2017.....	Bank of America BISD Dealer.....	7,967,840	8,000,000	.....	2FE.....
278062	AF	1	Eaton Corp Sr Nt	3.915% 09/15/47.....	09/06/2017.....	Citigroup.....	27,900,000	27,900,000	.....	2FE.....
278062	AG	9	Eaton Corp Sr Nt	3.103% 09/15/27.....	09/06/2017.....	JP Morgan Securities LLC.....	20,000,000	20,000,000	.....	2FE.....
27965#	AS	1	Edens Ltd Ptnr Sr Nt Ser G	3.840% 07/3.....	07/31/2017.....	Bank of America BISD Dealer.....	25,000,000	25,000,000	.....	2.....
29364D	AU	4	Entergy Arkansas Inc 1st Mtg Bd	3.500%.....	09/12/2017.....	Deutsche Bank Capital.....	1,042,550	1,000,000	15,847	1FE.....
30251B	AE	8	FMR LLC Sr Nt	5.150% 02/01/43.....	09/07/2017.....	NW Life Sep Acct Mul Mat - 2.....	2,311,770	2,000,000	10,300	1FE.....
34502*	AB	8	Football Club Term Nt Ser 2017-B	3.310.....	08/29/2017.....	Bank of America BISD Dealer.....	20,000,000	20,000,000	.....	1Z.....
372546	AT	8	George Washington University Nt	4.300%.....	07/20/2017.....	Merrill Lynch.....	5,408,810	5,025,000	78,027	1FE.....
382550	BG	5	Goodyear Tire & Rubber Co Sr Nt	4.875%.....	09/22/2017.....	Various.....	6,918,310	6,700,000	5,538	3FE.....
44929@	AN	4	ICRE REIT Hldgs Sr Nt Ser C Tr B	3.660.....	07/05/2017.....	Bank of America BISD Dealer.....	7,000,000	7,000,000	.....	1Z.....
458140	AX	8	Intel Corp Sr Nt	3.150% 05/11/27.....	08/08/2017.....	Morgan Stanley & Co LLC.....	6,868,544	6,800,000	53,550	1FE.....
491386	E*	5	Kentucky Power Company Sr Nt Ser G	3.3.....	09/12/2017.....	Barclays Capital Inc.....	14,000,000	14,000,000	.....	2FE.....
50540R	AU	6	Laboratory Corp of America Sr Nt	3.600.....	08/17/2017.....	Various.....	20,998,450	21,000,000	.....	2FE.....
548661	DQ	7	Lowes Cos Inc Sr Nt	4.050% 05/03/47.....	09/27/2017.....	Goldman Sachs & Company.....	7,179,060	7,000,000	114,975	1FE.....
579780	AN	7	McCormick & Co Inc Sr Nt	3.400% 08/15/.....	08/11/2017.....	Bank of America BISD Dealer.....	19,492,295	19,500,000	3,306	2FE.....
579780	AP	2	McCormick & Co Inc Sr Nt	4.200% 08/15/.....	08/16/2017.....	Various.....	11,109,670	11,000,000	7,000	2FE.....
59217G	BY	4	Met Life Global Funding I Sr Nt	3.450%.....	08/09/2017.....	Various.....	38,461,930	37,000,000	181,125	1FE.....
59217G	CK	3	Met Life Global Funding I Secured Nt	3.....	09/12/2017.....	JP Morgan Securities LLC.....	4,990,150	5,000,000	.....	1FE.....
594918	BL	7	Microsoft Corp Sr Nt	4.450% 11/03/45.....	08/08/2017.....	Morgan Stanley & Co LLC.....	12,182,280	11,000,000	133,253	1FE.....
59562V	AM	9	MidAmerican Energy Hldings Co Nt	6.125.....	09/07/2017.....	NW Life Sep Acct Mul Mat - 2.....	6,680,301	5,114,000	135,734	1FE.....
615369	AG	0	Moodys Corp Sr Nt	2.750% 12/15/21.....	08/16/2017.....	Us Bancorp Investments Inc.....	4,055,360	4,000,000	20,167	2FE.....
615369	AL	9	Moodys Corp Sr Nt	3.250% 01/15/28.....	09/21/2017.....	Various.....	12,830,694	12,800,000	88,906	2FE.....
61744Y	AK	4	Morgan Stanley MT Nt	3.591% 07/22/28.....	07/19/2017.....	Morgan Stanley & Co LLC.....	23,000,000	23,000,000	.....	1FE.....
62912X	AF	1	NGPL Pipeco LLC Sr Nt	4.875% 08/15/27.....	09/18/2017.....	Various.....	22,211,290	21,562,000	28,757	3FE.....
63636#	AB	2	National Hockey League Sr Sec Nt Ser B.....	.....	08/10/2017.....	Citigroup.....	8,000,000	8,000,000	.....	2Z.....
65339K	AT	7	Nextera Energy Capital Sr Nt	3.550% 05.....	08/10/2017.....	Morgan Stanley & Co LLC.....	17,293,816	16,700,000	172,027	2FE.....
65473Q	BE	2	NiSource Finance Corp Sr Nt	3.490% 05/.....	09/05/2017.....	Various.....	20,955,689	20,500,000	166,114	2FE.....
65473Q	BF	9	NiSource Finance Corp Sr Nt	4.375% 05/.....	08/10/2017.....	Various.....	26,740,170	25,000,000	242,934	2FE.....
65473Q	BG	7	NiSource Finance Corp Sr Nt	3.950% 03/.....	09/05/2017.....	Citigroup.....	26,371,488	26,400,000	.....	2FE.....
655044	AG	0	Noble Energy Inc Sr Nt	5.250% 11/15/43.....	09/07/2017.....	NW Life Sep Acct Mul Mat - 2.....	3,103,080	3,000,000	49,000	2FE.....
662352	AB	9	North Shore Long Island Nt	6.150% 11/0.....	09/21/2017.....	Citigroup.....	8,850,437	6,913,000	170,060	1FE.....
667274	AC	8	Northwell Healthcare Inc Nt	4.260% 11/.....	09/19/2017.....	Citigroup.....	12,274,000	12,274,000	.....	1FE.....
67755*	AA	4	Ohio St Energy Partners LLC Hold Co Sr N.....	.....	07/06/2017.....	RBC Capital Markets LLC.....	50,000,000	50,000,000	.....	2Z.....
68217F	AA	0	Omnicom Group Inc Sr Nt	3.600% 04/15/2.....	07/19/2017.....	JP Morgan Securities LLC.....	6,591,130	6,500,000	64,350	2FE.....
688239	AE	2	Oshkosh Truck Corp Sr Nt	5.375% 03/01/.....	07/10/2017.....	Citigroup.....	960,317	913,500	18,004	3FE.....
693304	AV	9	Peco Energy Co 1st Mtg Bd	3.700% 09/15.....	09/11/2017.....	BNP Paribas Securities Corp.....	2,988,690	3,000,000	.....	1FE.....
69349L	AQ	1	PNC Bank NA Sub Nt	4.200% 11/01/25.....	09/22/2017.....	Goldman Sachs & Company.....	4,331,440	4,000,000	67,667	1FE.....
69352P	AM	5	PPL Capital Funding Inc Sr Nt	4.000% 0.....	09/06/2017.....	JP Morgan Securities LLC.....	22,722,160	23,000,000	.....	2FE.....
720198	AD	2	Piedmont Operating Partnership Sr Nt	4.....	07/18/2017.....	Morgan Stanley & Co LLC.....	1,563,495	1,500,000	23,363	2FE.....
74256L	AU	3	Principal LFE GLB Fnd II Nt	3.000% 04/.....	08/18/2017.....	Various.....	9,033,048	9,000,000	90,054	1FE.....
742718	EV	7	Procter & Gamble Co Sr Nt	2.850% 08/11.....	08/09/2017.....	JP Morgan Securities LLC.....	5,987,580	6,000,000	.....	1FE.....
78409V	AD	6	S&P Global Inc Sr Nt	4.000% 06/15/25.....	09/12/2017.....	JP Morgan Securities LLC.....	36,166,230	34,000,000	336,222	2FE.....
78409V	AM	6	S&P Global Inc Sr Nt	2.950% 01/22/27.....	09/14/2017.....	Morgan Stanley & Co LLC.....	12,714,260	13,000,000	59,656	2FE.....

QE04.1

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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 or Market Indicator (a)
785592 AU 0	Sabine Pass Liquefaction 1st Lien Nt	4		07/18/2017	Tax Free Exchange		10,989,686	11,000,000	169,400	2FE
83001A AC 6	Six Flags Entertainment Sr Nt	5.500% 0		08/14/2017	Various		3,723,750	3,600,000	61,478	4FE
858119 BG 4	Steel Dynamics Inc Sr Nt	4.125% 09/15/		09/27/2017	Various		3,403,825	3,392,000	3,942	3FE
87264A AP 0	T-Mobile USA Inc Sr Nt	6.500% 01/15/26		07/10/2017	Goldman Sachs & Company		1,425,125	1,300,000	41,781	3FE
883556 BX 9	Thermo Fisher Scientific Inc Sr Nt	3.2		08/10/2017	JP Morgan Securities LLC		13,201,979	13,300,000		2FE
883556 BY 7	Thermo Fisher Scientific Inc Sr Nt	4.1		08/10/2017	JP Morgan Securities LLC		21,346,200	21,600,000		2FE
88642R AA 7	Tidewater Inc 1st Lien Sr Sec Nt	8.000		07/31/2017	Taxable Exchange		2,206,938	1,689,627		4Z
887389 E@ 9	Timken Co Sr Nt	2.020% 09/07/27		09/07/2017	Bank of America BISD Dealer		24,046,000	24,046,000		2Z
90276R BE 7	UBS Commercial Mtg Tr Ser 2017-C4 Cl A4			09/29/2017	UBS Financial Services Inc.		13,492,395	13,100,000	22,041	1FE
911365 BG 8	United Rentals Inc Sr Nt	4.875% 01/15/		07/31/2017	Bank of America BISD Dealer		9,158,924	9,140,924		3FE
911365 BJ 2	United Rentals Inc Sr Nt	4.875% 01/15/		09/08/2017	Morgan Stanley & Co LLC		6,616,500	6,600,000	36,644	3FE
91159H HM 5	US Bancorp Sub Nt MTN	3.100% 04/27/26		07/07/2017	Us Bancorp Investments Inc.		1,477,560	1,500,000	9,688	1FE
96950F AF 1	Williams Partners LP Sr Nt	6.300% 04/1		09/07/2017	NW Life Sep Acct Mul Mat - 2		3,533,241	3,000,000	74,550	2FE
98978V AL 7	Zoetis Inc Sr Nt	3.000% 09/12/27		09/05/2017	Barclays Capital Inc.		11,933,280	12,000,000		2FE
98978V AM 5	Zoetis Inc Sr Nt	3.950% 09/12/47		09/05/2017	Barclays Capital Inc.		11,928,960	12,000,000		2FE
21684A AB 2	Rabobank Nederland Sub Nt	5.750% 12/01	D	09/07/2017	NW Life Sep Acct Mul Mat - 2		3,761,799	3,000,000	46,000	1FE
404280 AQ 2	HSBC Holdings PLC Sr Nt	5.250% 03/14/4	D	09/07/2017	NW Life Sep Acct Mul Mat - 2		2,325,252	2,000,000	50,458	1FE
423012 AF 0	Heineken NV Sr Nt	3.500% 01/29/28	C	08/03/2017	Jefferies & Company Inc.		7,199,920	7,000,000	6,125	2FE
822582 BF 8	Shell International Finance Sr Nt	4.37	C	09/07/2017	NW Life Sep Acct Mul Mat - 2		7,537,978	7,000,000	98,681	1FE
902133 AU 1	Tyco Electronics Group Sr Nt	3.125% 08	D	08/01/2017	Various		14,901,438	15,000,000	87	1FE
G2616# AM 3	DCC plc Gtd Sr Nt Ser C	1.960% 09/13/2	B	09/13/2017	JP Morgan Securities LLC		36,843,500	36,843,500		2Z
G7996# AA 8	Segro Plc Sr Nt Ser A	1.770% 08/17/27	B	08/17/2017	Barclays Capital Inc.		37,513,600	37,513,600		1Z
Q0697# AA 4	Ausgrid Finance Pty Ltd Gtd Sr Nt Ser A		D	09/06/2017	National Australia Bank		40,000,000	40,000,000		2Z
3899999	Total - Bonds - Industrial and Miscellaneous						1,181,363,462	1,159,970,270	3,845,213	XXX
8399997	Total - Bonds - Part 3						1,302,017,008	1,277,788,872	4,160,465	XXX
8399999	Total - Bonds						1,302,017,008	1,277,788,872	4,160,465	XXX
Common Stocks - Industrial and Miscellaneous										
88642R 10 9	Tidewater Inc Com			07/31/2017	Taxable Exchange	137,584,000	4,268,062	XXX		L
9099999	Total - Common Stocks - Industrial and Miscellaneous						4,268,062	XXX	0	XXX
9799997	Total - Common Stocks - Part 3						4,268,062	XXX	0	XXX
9799999	Total - Common Stocks						4,268,062	XXX	0	XXX
9899999	Total - Preferred and Common Stocks						4,268,062	XXX	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks						1,306,285,070	XXX	4,160,465	XXX

(a) For all common stock bearing NAIC market indicator "U" provide the number of such issues:.....0.

QE04.2

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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			F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 or Market Indicator (a)			
Bonds - U.S. Government																										
36209M	YH	1	GNMA I PTC #476012	6.500%	05/15/28..	..	09/01/2017.	Paydown.....			1,195	1,195	1,185	1,186	.....	.....9	.....	.....9	.....	.....1,195		0	52	05/15/2028.	1.....	
911760	LQ	7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1			..	09/01/2017.	Paydown.....			12,752	12,752	13,111	12,935	.....	.....(183)	.....	.....(183)	.....	.....12,752		0	565	06/15/2028.	1.....	
0599999.	Total - Bonds - U.S. Government.....										13,947	13,947	14,296	14,121	0	(174)	0	(174)	0	13,947	0	0	0	617	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																										
3128H6	DC	5	FHLMC Pool #E98199	3.500%	08/15/18..	..	09/01/2017.	Paydown.....			15,913	15,913	14,582	15,615	.....	.....298	.....	.....298	.....	.....15,913		0	375	08/15/2018.	1.....	
3128H6	SG	0	FHLMC Pool #E98619	3.500%	08/15/18..	..	09/01/2017.	Paydown.....			20,146	20,146	18,465	19,745	.....	.....401	.....	.....401	.....	.....20,146		0	452	08/15/2018.	1.....	
3128H7	CB	6	FHLMC Pool #E99066	3.500%	09/15/18..	..	09/01/2017.	Paydown.....			22,947	22,947	21,029	22,495	.....	.....452	.....	.....452	.....	.....22,947		0	522	09/15/2018.	1.....	
3128H7	JS	2	FHLMC Pool #E99273	3.500%	10/15/18..	..	09/01/2017.	Paydown.....			11,809	11,809	11,104	11,632	.....	.....177	.....	.....177	.....	.....11,809		0	275	10/15/2018.	1.....	
3128H7	MX	7	FHLMC Pool #E99374	3.500%	10/15/18..	..	09/01/2017.	Paydown.....			18,633	18,633	17,043	18,264	.....	.....369	.....	.....369	.....	.....18,633		0	434	10/15/2018.	1.....	
3128S4	BP	1	FHLMC Pool #1Q0046	3.343%	03/15/36..	..	09/01/2017.	Paydown.....			871	871	868	865	.....	.....5	.....	.....5	.....	.....871		0	21	03/15/2036.	1.....	
312905	KJ	0	FHLMC REMIC Ser 1060-X	7.250%	03/15/21	..	09/01/2017.	Paydown.....			801	801	819	809	.....	.....(8)	.....	.....(8)	.....	.....801		0	39	03/15/2021.	1.....	
312913	ZE	9	FHLMC REMIC Ser 1437-HD	7.000%	12/15/2	..	09/01/2017.	Paydown.....			6,215	6,215	6,375	6,285	.....	.....(70)	.....	.....(70)	.....	.....6,215		0	292	12/15/2022.	1.....	
312915	UF	6	FHLMC REMIC Ser 1504 Z	7.000%	05/15/23	..	09/01/2017.	Paydown.....			2,661	2,661	2,737	2,694	.....	.....(33)	.....	.....(33)	.....	.....2,661		0	130	05/15/2023.	1.....	
31294K	UC	7	FHLMC Gold PC Pool #E01479	3.500%	09/1	..	09/01/2017.	Paydown.....			38,589	38,589	36,250	38,054	.....	.....535	.....	.....535	.....	.....38,589		0	896	09/15/2018.	1.....	
3133T2	YE	4	FHLMC REMIC Ser 1643-E	6.500%	05/15/23	..	09/01/2017.	Paydown.....			7,221	7,221	7,371	7,283	.....	.....(62)	.....	.....(62)	.....	.....7,221		0	297	05/15/2023.	1.....	
3133T6	M4	0	FHLMC REMIC Ser 1837-Z	6.500%	04/15/26	..	09/01/2017.	Paydown.....			6,851	6,851	7,063	6,952	.....	.....(101)	.....	.....(101)	.....	.....6,851		0	292	04/15/2026.	1.....	
3133TE	LG	7	FHLMC REMIC Ser 2064 M	6.000%	06/15/28	..	09/01/2017.	Paydown.....			689	689	707	700	.....	.....(11)	.....	.....(11)	.....	.....689		0	27	06/15/2028.	1.....	
3133TK	5S	5	FHLMC REMIC Ser 2136-A	6.000%	03/15/29	..	09/01/2017.	Paydown.....			1,117	1,117	1,047	1,096	.....	.....21	.....	.....21	.....	.....1,117		0	46	03/15/2029.	1.....	
31340Y	DB	2	FHLMC REMIC Ser 2136-A	6.000%	11/15/19	..	09/15/2017.	Paydown.....			117	117	123	117	.....	.....	.....	.....0	.....	.....117		0	7	11/15/2019.	1.....	
31340Y	QS	1	FHLMC REMIC Ser 2136-A	6.000%	09/15/20	..	09/15/2017.	Paydown.....			43	43	39	42	.....	.....1	.....	.....1	.....	.....43		0	2	09/15/2020.	1.....	
31358E	RK	0	FNMA REMIC Ser 1990-72B	9.000%	07/25/2	..	09/01/2017.	Paydown.....			584	584	570	578	.....	.....6	.....	.....6	.....	.....584		0	35	07/25/2020.	1.....	
31358H	GT	6	FNMA REMIC Ser 1991-73A	8.000%	07/25/2	..	09/01/2017.	Paydown.....			1,048	1,048	1,006	1,034	.....	.....14	.....	.....14	.....	.....1,048		0	57	07/25/2021.	1.....	
31358J	HU	8	FNMA REMIC Ser 1991-113 ZE	7.500%	09/2	..	09/01/2017.	Paydown.....			459	459	473	464	.....	.....(5)	.....	.....(5)	.....	.....459		0	23	09/25/2021.	1.....	
31358N	4F	6	FNMA REMIC Ser 1992-123 Z	7.500%	07/25	..	09/01/2017.	Paydown.....			1,975	1,975	1,983	1,974	.....	.....1	.....	.....1	.....	.....1,975		0	98	07/25/2022.	1.....	
31359P	DJ	2	FNMA ACES Ser 1997-M2 Cl Z	7.125%	01/1	..	09/01/2017.	Paydown.....			2,163	2,163	2,323	2,280	.....	.....(116)	.....	.....(116)	.....	.....2,163		0	103	01/17/2037.	1.....	
313602	3E	2	FNMA REMIC Ser 1989-67D	9.000%	10/25/1	..	09/01/2017.	Paydown.....			316	316	315	314	.....	.....2	.....	.....2	.....	.....316		0	19	10/25/2019.	1.....	
313602	DV	3	FNMA REMIC Ser 1988-15A	9.000%	06/25/1	..	09/01/2017.	Paydown.....			360	360	366	360	.....	.....	.....	.....0	.....	.....360		0	22	06/25/2018.	1.....	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 or Market Indicator (a)
QE05.1	313602	W4 2		09/01/2017.	Paydown.....		599	599	577	593		7		7		599			0	34	10/25/2019.	1.....
	313603	GW 6		09/01/2017.	Paydown.....		359	359	358	357		2		2		359			0	21	11/25/2019.	1.....
	313603	JJ 2		09/01/2017.	Paydown.....		130	130	142	132		(2)		(2)		130			0	8	12/25/2019.	1.....
	31371H	FZ 6		09/01/2017.	Paydown.....		8,295	8,295	8,251	8,252		42		42		8,295			0	357	01/25/2029.	1.....
	31371L	D9 7		09/01/2017.	Paydown.....		4,552	4,552	4,312	4,497		55		55		4,552			0	106	08/25/2018.	1.....
	31381M	V2 8		09/01/2017.	Paydown.....		10,605	10,605	12,030	11,719		(1,114)		(1,114)		10,605			0	427	05/25/2028.	1.....
	31381M	VG 7		09/01/2017.	Paydown.....		4,209	4,209	5,141	4,976		(767)		(767)		4,209			0	182	05/25/2028.	1.....
	31381N	FH 1		09/01/2017.	Paydown.....		4,410	4,410	4,719	4,643		(233)		(233)		4,410			0	144	11/25/2025.	1.....
	31381N	X9 9		09/01/2017.	Paydown.....		11,395	11,395	13,440	13,043		(1,648)		(1,648)		11,395			0	482	10/25/2028.	1.....
	31381R	QF 4		09/01/2017.	Paydown.....		8,429	8,429	10,323	9,981		(1,551)		(1,551)		8,429			0	391	07/25/2029.	1.....
	31381R	QU 1		09/01/2017.	Paydown.....		8,429	8,429	10,323	9,981		(1,551)		(1,551)		8,429			0	391	07/25/2029.	1.....
	31381R	VU 5		09/01/2017.	Paydown.....		5,297	5,297	6,561	6,242		(945)		(945)		5,297			0	249	07/25/2026.	1.....
	3138L7	PE 0		09/01/2017.	Paydown.....		73,610	73,610	79,176	78,845		(5,235)		(5,235)		73,610			0	2,037	10/25/2044.	1.....
	3138WH	F6 4		09/01/2017.	Paydown.....		6,233,921	6,233,921	6,328,368	6,328,254		(94,333)		(94,333)		6,233,921			0	143,200	06/25/2046.	1.....
	3138WJ	RD 2		09/01/2017.	Paydown.....		1,633,534	1,633,534	1,660,206	1,660,202		(26,669)		(26,669)		1,633,534			0	38,607	01/25/2047.	1.....
	31392R	SJ 1		09/01/2017.	Paydown.....		68,923	68,923	70,905	69,864		(941)		(941)		68,923			0	2,838	10/27/2031.	1.....
	31392U	KL 7		09/01/2017.	Paydown.....		1,494	1,494	1,527	1,493		1		1		1,494			0	54	09/15/2017.	1.....
	31392V	XT 4		09/01/2017.	Paydown.....		105,988	105,988	104,697	105,400		588		588		105,988			0	3,573	10/27/2031.	1.....
	31393C	CQ 4		09/01/2017.	Paydown.....		65,936	65,936	68,944	67,052		(1,116)		(1,116)		65,936			0	2,295	05/25/2033.	1.....
	31393D	TX 9		09/01/2017.	Paydown.....		9,182	9,182	9,181	9,166		16		16		9,182			0	278	06/25/2043.	1.....
	31393E	LF 4		09/01/2017.	Paydown.....		22,496	22,496	22,046	22,215		281		281		22,496			0	687	06/25/2043.	1.....
	31394D	VB 3		09/01/2017.	Paydown.....		374,538	374,538	394,202	381,712		(7,174)		(7,174)		374,538			0	14,223	05/25/2035.	1.....
	31394E	LC 0		09/01/2017.	Paydown.....		338,455	338,455	355,377	345,167		(6,712)		(6,712)		338,455			0	12,634	07/25/2035.	1.....
	31394H	ZZ 7		09/01/2017.	Paydown.....		10,159	10,159	10,438	10,284		(125)		(125)		10,159			0	373	09/15/2023.	1.....
	31395K	Z2 2		09/01/2017.	Paydown.....		22,400	22,400	22,109	22,280		119		119		22,400			0	750	01/15/2025.	1.....
	31395M	QS 1		09/01/2017.	Paydown.....		7,135	7,135	6,782	7,073		61		61		7,135			0	214	02/15/2035.	1.....

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 or Market Indicator (a)
31396F G3 1	FHLMC REMIC Ser 3068 Cl Z	5.500% 11/15	..	09/01/2017.	Paydown.....		253,670	253,670	262,739	258,928	.....	.....(5,259)	.....	.....(5,259)	.....	.....253,670	.....	.....	.....0	9,066	11/15/2035.	1.....
31396V RY 6	FNMA REMIC Ser 2007-36 Cl PH	5.500% 04	..	09/01/2017.	Paydown.....		241,804	241,804	253,289	245,997	.....	.....(4,194)	.....	.....(4,194)	.....	.....241,804	.....	.....	.....0	8,952	04/25/2037.	1.....
31396X UC 6	FNMA REMIC Ser 2007-88 Cl AE	6.000% 09	..	09/01/2017.	Paydown.....		142,061	142,061	145,990	143,080	.....	.....(1,019)	.....	.....(1,019)	.....	.....142,061	.....	.....	.....0	5,686	09/25/2037.	1.....
31402Q NH 0	FNMA Pool #734892	3.500% 08/25/18.....	..	09/01/2017.	Paydown.....		7,442	7,442	6,842	7,300	.....	.....142	.....	.....142	.....	.....7,442	.....	.....	.....0	174	08/25/2018.	1.....
31403B 3K 7	FNMA Pool #744302	3.500% 09/25/18.....	..	09/01/2017.	Paydown.....		27,039	27,039	25,451	26,655	.....	.....384	.....	.....384	.....	.....27,039	.....	.....	.....0	632	09/25/2018.	1.....
31405E 6P 5	FNMA Pool #787578	6.000% 07/25/35.....	..	09/01/2017.	Paydown.....		1,952	1,952	1,996	1,992	.....	.....(40)	.....	.....(40)	.....	.....1,952	.....	.....	.....0	78	07/25/2035.	1.....
31409K Y3 5	FNMA Pool #873830	5.940% 07/25/24.....	..	09/01/2017.	Paydown.....		1,947	1,947	2,222	2,146	.....	.....(199)	.....	.....(199)	.....	.....1,947	.....	.....	.....0	77	07/25/2024.	1.....
677555 XD 1	Ohio St Econ Development Rev Txbi Ohio E		..	09/01/2017.	Call 100.0000.....		155,000	155,000	155,000	155,000	.....	.....	.....	.....0	.....	.....155,000	.....	.....	.....0	6,440	12/01/2021.	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.						10,026,923	10,026,923	10,216,322	10,184,173	0	(157,253)	0	(157,253)	0	10,026,923	0	0	0	260,124	XXX	XXX

Bonds - Industrial and Miscellaneous

000759 CR 9	American Business Fin Svcs Inc RMBS Ser		..	09/01/2017.	Paydown.....		55,335	101,623	101,600	101,513		7		7		101,520		(46,185)	(46,185)	3,014	07/15/2033.	5FM.....
000759 CV 0	American Business Fin Svcs Inc RMBS Ser		..	09/01/2017.	Paydown.....		196,255	205,088	198,148	198,148				0		198,148		(1,893)	(1,893)	5,972	09/15/2033.	5FM.....
00163M AK 0	12/01		..	07/11/2017.	Call 0.0000.....									0					(60,975)	(60,975)	12/01/2019.	1FE.....
00253C HH 3	6.5		..	09/01/2017.	Paydown.....		13,879	13,879	13,874	14,004		(124)		(124)		13,879			0	598	04/25/2031.	1FM.....
00253C HK 6	Aames Mtg Tr RMBS Ser 2001-4 Cl M1	7.1	..	09/01/2017.	Paydown.....			7,955	7,952	8,102		(8)		(8)		8,094		(8,094)	(8,094)	371	01/25/2032.	5FM.....
00253C HS 9	Aames Mtg Tr RMBS Ser 2002-1 Cl M1	5.5	..	09/01/2017.	Paydown.....			1,040	358	358				0		358		(358)	(358)	34	06/25/2032.	1FM.....
00802# AA 4	Aerostar Airport Sr Nt	5.750% 03/22/35.....	..	09/22/2017.	Redemption 100.0000.....		70,841	70,841	70,841	70,841				0		70,841			0	4,073	03/22/2035.	3.....
02149H AW 0	Countrywide Alternative Ln Tr RMBS Ser 2		..	09/01/2017.	Paydown.....		149,874	163,476	138,948	138,948				0		138,948		10,926	10,926	6,403	03/25/2037.	3FM.....
02376T AC 2	American Airlines Inc LBASS EETC Ser 201		..	07/15/2017.	Redemption 100.0000.....		75,032	75,032	76,908	76,251		(1,219)		(1,219)		75,032			0	4,202	07/15/2020.	3FE.....
02660T ER 0	American Home Mtg Inv Tr RMBS Ser 2005-2		..	09/01/2017.	Paydown.....		40,947	40,947	40,525	40,632		314		314		40,947			0	1,153	09/25/2035.	1FM.....
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL	6.3.	..	09/15/2017.	Redemption 100.0000.....		26,573	26,573	26,573	26,573				0		26,573			0	1,124	02/15/2025.	1.....
040104 BW 0	Argent Securities Inc RMBS Ser 2003-WD C		..	09/01/2017.	Paydown.....		51,248	51,248	51,226	51,196		53		53		51,248			0	1,867	10/25/2033.	1FM.....
04541G AS 1	Asset Backed Securities Corp RMBS Ser 20		..	09/01/2017.	Paydown.....		11,859	11,859	12,322	12,058		(200)		(200)		11,859			0	599	03/21/2029.	1FM.....
05164# AA 5	Aurora Health Care (Badger RE) CTL	6.9.	..	09/15/2017.	Redemption 100.0000.....		32,582	32,582	31,618	32,236		346		346		32,582			0	1,519	12/15/2022.	1.....
05604F AA 3	Bway Mortgage Trust CMBS Ser 2013-1515 C		..	09/01/2017.	Paydown.....		360,044	360,044	369,044	365,104		(5,060)		(5,060)		360,044			0	6,725	03/10/2033.	1FM.....
05948K RM 3	Bank of America Alt Loan Tr RMBS Ser 200		..	09/01/2017.	Paydown.....		29,124	29,124	27,777	28,881		243		243		29,124			0	976	06/25/2019.	1FM.....
05948K XQ 7	Bank of America Alt Loan Tr RMBS Ser 200		..	09/01/2017.	Paydown.....		48,419	56,409	55,523	55,523				0		55,523		(7,104)	(7,104)	2,052	03/25/2035.	3FM.....
05948K XS 3	Bank of America Alt Loan Tr RMBS Ser 200		..	09/01/2017.	Paydown.....		54,184	63,126	61,407	61,407				0		61,407		(7,223)	(7,223)	2,296	03/25/2035.	3FM.....
07386H QG 9	Bear Stearns Alt- A Tr RMBS Ser 2005-1 C		..	09/25/2017.	Paydown.....		253,308	253,308	245,234	246,520		6,788		6,788		253,308			0	2,694	01/25/2035.	1FM.....
105667 AB 5	Bravo Mtg Loan Trust RMBS Ser 2006-1 Cl		..	09/25/2017.	Paydown.....		202,183	202,183	114,883	114,883		87,301		87,301		202,183			0	1,541	07/25/2036.	1FM.....

QE05.2

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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			F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 or Market Indicator (a)
12189P AF 9	Burlington Northern Santa Fe LBASS EETC			..	07/02/2017.	Redemption 100.0000.....		3,153	3,153	3,651	3,238				(85)		3,153			0	239	07/02/2020.	1FE.....
12489W NP 5	C-BASS Tr RMBS Ser 2005-CB6 CI A4 3.72			..	09/01/2017.	Paydown.....		23,446	23,446	23,445	23,391		55		55		23,446			0	597	07/25/2035.	1FM.....
12644@ CA 1	CTL Cap Tr CTL Ser 2004-17 Texas Instr..			..	09/15/2017.	Redemption 100.0000.....		131,608	131,608	131,608	131,608				0		131,608			0	4,794	01/15/2026.	1.....
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW 7.8			..	09/10/2017.	Redemption 100.0000.....		54,800	54,800	54,800	54,800				0		54,800			0	2,877	10/10/2031.	2.....
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01			..	09/10/2017.	Redemption 100.0000.....		24,090	24,090	30,621	29,760		(5,671)		(5,671)		24,090			0	1,206	01/10/2032.	2FE.....
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1			..	09/10/2017.	Redemption 100.0000.....		38,308	38,308	38,308	38,308				0		38,308			0	1,202	01/10/2036.	2FE.....
12667F 4S 1	Countrywide Alternative Ln Tr RMBS Ser 2			..	09/01/2017.	Paydown.....		531,625	531,625	511,905	511,905		19,720		19,720		531,625			0	18,756	04/25/2035.	1FM.....
12667F TA 3	Countrywide Alternative Ln Tr RMBS Ser 2			..	09/01/2017.	Paydown.....		455	455	455	454		1		1		455			0	16	08/25/2034.	1FM.....
12667G FD 0	Countrywide Alternative Ln Tr RMBS Ser 2			..	09/01/2017.	Paydown.....		39,759	39,759	40,014	39,768		(9)		(9)		39,759			0	1,455	05/25/2035.	1FM.....
12668B RZ 8	CWMBs Inc RMBS Ser 2006-6CB CI 1A4 5.5			..	09/01/2017.	Paydown.....		42,830	49,777	42,724	42,724				0		42,724		107	107	1,805	05/25/2036.	1FM.....
126694 E9 5	CWHL Inc RMBS Ser 2006-OA4 CI A1 1.849			..	09/01/2017.	Paydown.....		89,371	89,371	52,547	58,091		36,824	5,544	31,280		89,371			0	944	04/25/2046.	1FM.....
14149Y AX 6	Cardinal Health Inc Sr Nt 1.700% 03/15...			..	07/01/2017.	Call 100.0000.....		5,000,000	5,000,000	4,992,000	4,998,045		801		801		4,998,846		1,154	1,154	80,278	03/15/2018.	2FE.....
14155# AB 6	Cardinals Ballpark LLC Sr Nt 5.770% 09...			..	09/30/2017.	Redemption 100.0000.....		109,985	109,985	109,985	109,985				0		109,985			0	6,346	09/30/2027.	2.....
149837 AA 4	CBA Small Balance Comm Mtg Tr LBASS Frnc			..	09/25/2017.	Paydown.....		32,697	86,984	34,567	34,505		62		62		34,567		(1,870)	(1,870)	888	06/25/2038.	1AM.....
15189@ AA 7	Centerpoint Anchorage Tr CTL PTC Lease B			..	09/15/2017.	Redemption 100.0000.....		66,327	66,327	66,327	66,327				0		66,327			0	3,495	09/15/2022.	2.....
152314 DP 2	Centex Home Equity Loan Tr RMBS Ser 2001			..	09/01/2017.	Paydown.....		19,279	19,279	19,278	19,243		37		37		19,279			0	843	07/25/2032.	4FM.....
152314 FZ 8	Centex Home Equity Loan Tr RMBS Ser 2002			..	09/01/2017.	Paydown.....		25,333	25,333	25,332	25,250		82		82		25,333			0	848	11/25/2028.	1FM.....
16678R DU 8	Chevy Chase Mtg Funding Corp RMBS Ser 20			..	09/25/2017.	Paydown.....		29,569	29,569	28,978	29,118		451		451		29,569			0	231	07/25/2036.	1FM.....
16725* AB 6	Chicago Bridge and Iron Co Sr Nt Ser B.....			..	07/28/2017.	Call 100.0000.....		5,972,000	5,972,000	5,972,000	5,972,000				0		5,972,000			0	166,680	12/27/2019.	2FE.....
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004...			..	09/01/2017.	Paydown.....		12,138	12,138	12,137	12,126		12		12		12,138			0	358	04/25/2034.	1FM.....
17307G MC 9	H			..	09/25/2017.	Paydown.....		3,575	3,575	3,579	3,578		(3)		(3)		3,575			0	31	12/25/2034.	1FM.....
210805 CB 1	Continental Airlines Inc LBASS EETC Ser...			..	09/15/2017.	Paydown.....		82,686	82,686	79,642	82,479		206		206		82,686			0	5,497	03/15/2019.	1FE.....
212168 AA 6	Continental Wind Sr Nt 6.000% 02/28/33...			..	08/31/2017.	Redemption 100.0000.....		241,290	241,290	241,290	241,290				0		241,290			0	14,477	02/28/2033.	2FE.....
22357@ AA 9	Cox Tower II PTC CTL 5.409% 01/02/40...			..	09/02/2017.	Redemption 100.0000.....		27,109	27,109	27,109	27,109				0		27,109			0	978	01/02/2040.	2.....
224044 BS 5	Cox Communications Inc Sr Nt 6.250% 06...			..	08/08/2017.	Call 100.0000.....		1,500,000	1,500,000	1,615,380	1,523,023		(9,589)		(9,589)		1,513,434		(13,434)	(13,434)	75,558	06/01/2018.	2FE.....
225458 XJ 2	CS First Boston Mtg Sec Corp RMBS Ser 20			..	09/01/2017.	Paydown.....		27,399	27,399	26,868	27,161		238		238		27,399			0	888	07/25/2035.	1FM.....
22819K AA 8	Crown Amer / Cap Corp VI Sr Nt 4.250%...			..	08/21/2017.	Tax Free Exchange.....		3,947,811	4,040,000	3,942,150	3,942,509		5,302		5,302		3,947,811			0	160,730	09/30/2026.	4FE.....
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS			..	09/01/2017.	Paydown.....		18,535	18,535	18,531	18,522		13		13		18,535			0	659	09/25/2033.	1FM.....
251510 FX 6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C			..	09/01/2017.	Paydown.....		45,457	57,078	53,553	53,553				0		53,553		(8,096)	(8,096)	1,998	09/25/2035.	2FM.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.4

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			F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 or Market Indicator (a)
251563	CB	6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl	..	09/01/2017.	Paydown.....		49,370	49,370	49,356	49,823	.....	.....(453)	.....	.....(453)	.....	.....49,370	.....	.....	......0	1,747	12/25/2033.	1FM.....
251591	AV	5	Developers Diversified Realty Sr Nt 7.....	..	09/09/2017.	Call 100.0000.....		7,000,000	7,000,000	9,082,410	8,037,162	.....	.....(183,860)	.....	.....(183,860)	.....	.....7,853,301	.....	.....(853,301)	(853,301)	1,757,770	09/01/2020.	2FE.....
251591	AY	9	Developers Diversified Realty Sr Nt 4.....	..	07/08/2017.	Call 100.0000.....		1,500,000	1,500,000	1,589,085	1,521,562	.....	.....(8,530)	.....	.....(8,530)	.....	.....1,513,032	.....	.....(13,032)	(13,032)	88,682	04/15/2018.	2FE.....
26138E	AH	2	Dr Pepper Snapple Group Inc Gtd Sr Nt.....	..	07/06/2017.	Call 100.0000.....		950,000	950,000	990,470	957,318	.....	.....(2,741)	.....	.....(2,741)	.....	.....954,577	.....	.....(4,577)	(4,577)	83,442	05/01/2018.	2FE.....
268668	FD	7	EMC Mtg Loan Tr RMBS Ser 2006-A Cl A 1	..	09/25/2017.	Paydown.....		59,207	59,207	46,935	46,935	.....	.....12,272	.....	.....12,272	.....	.....59,207	.....	.....	......0	608	12/25/2042.	1FM.....
294754	AS	5	Equity One ABS Inc RMBS Ser 2002-1 Cl M1	..	09/01/2017.	Paydown.....		7,587	7,587	7,587	7,576	.....	......11	.....	......11	.....	.....7,587	.....	.....	......0	138	08/25/2032.	1FM.....
32007U	BV	0	First Data Corp 1st Lien Sr Secd Nt 1.....	..	09/08/2017.	Redemption 100.0000.....		13,036	13,036	12,555		.....	.....481	.....	.....481	.....	.....13,036	.....	.....	......0	167	04/21/2024.	3FE.....
337925	ES	6	First Plus Home Ln Owner Tr RMBS Ser 199	..	09/01/2017.	Paydown.....		34,243	34,243	35,002	16,779	17,425	39	.....	.....17,464	.....	.....34,243	.....	.....	......0	1,626	12/10/2024.	2FM.....
35671D	AZ	8	Freeport-McMoran Copper & Gold Sr Nt 3	..	08/31/2017.	Barclays Capital Inc.....		5,030,375	5,200,000	5,197,124	5,198,075	.....	.....163	.....	......163	.....	.....5,198,238	.....	.....(167,863)	(167,863)	178,907	03/15/2023.	3FE.....
36226M	AE	3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5	..	09/01/2017.	Paydown.....		25,782	25,782	25,783	25,782	.....	.....	.....	......0	.....	.....25,782	.....	.....	......0	1,114	07/20/2031.	1FM.....
36228F	3Q	7	GS Mortgage Securities Corp RMBS Ser 200	..	09/01/2017.	Paydown.....		8,636	8,636	8,636	8,609	.....	......27	.....	......27	.....	.....8,636	.....	.....	......0	250	04/25/2034.	1FM.....
391164	AJ	9	Great Plains Energy Sr Nt 3.900% 04/01...	..	07/19/2017.	Call 100.0000.....		23,000,000	23,000,000	22,912,140		.....	.....2,744	.....	.....2,744	.....	.....22,914,884	.....	.....85,116	85,116	553,917	04/01/2027.	2FE.....
39121J	A*	1	Great River Energy 1st Mtg Bd 5.810% 0...	..	07/01/2017.	Redemption 100.0000.....		1,162,791	1,162,791	1,162,791	1,162,791	.....	.....	.....	......0	.....	.....1,162,791	.....	.....	......0	67,558	07/01/2021.	1.....
404122	AU	7	HCA Inc Term Ln B8 Nt 1 3.484% 02/15/2	..	09/29/2017.	Redemption 100.0000.....		699	699	699		.....	.....	.....	......0	.....	.....699	.....	.....	......0	12	02/15/2024.	3FE.....
42251#	AA	2	HEB Grocery Company Sr Nt 5.700% 07/01	..	07/01/2017.	Maturity.....		3,000,000	3,000,000	3,000,000	3,000,000	.....	.....	.....	......0	.....	.....3,000,000	.....	.....	......0	171,000	07/01/2017.	1.....
44919*	AC	2	I595 Express LLC Sr Nt 3.310% 12/31/31	..	09/30/2017.	Redemption 100.0000.....		6,670,673	6,670,673	6,670,673	6,670,673	.....	.....	.....	......0	.....	.....6,670,673	.....	.....	......0	167,864	12/31/2031.	1FE.....
45254N	GA	9	IMPAC CMB Tr RMBS Ser 2003-11 Cl 2A1 2	..	09/25/2017.	Paydown.....		1,683	1,683	1,657	1,659	.....	......24	.....	......24	.....	.....1,683	.....	.....	......0	20	10/25/2033.	1FM.....
45254N	PV	3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2 1.6	..	09/25/2017.	Paydown.....		40,254	40,254	39,406	39,406	.....	......848	.....	......848	.....	.....40,254	.....	.....	......0	389	08/25/2035.	1FM.....
45254T	PM	0	IMPAC Secd Assets CMN Owner Tr RMBS Ser	..	09/01/2017.	Paydown.....		30,920	30,920	30,920	30,863	.....	......58	.....	......58	.....	.....30,920	.....	.....	......0	971	08/25/2034.	1FM.....
45254T	PY	4	IMPAC Secd Assets CMN Owner Tr RMBS Ser	..	09/25/2017.	Paydown.....		37,844	37,844	37,944	37,894	.....	.....(51)	.....	.....(51)	.....	.....37,844	.....	.....	......0	525	11/25/2034.	1FM.....
45254T	TN	4	IMPAC Secd Assets CMN Owner Tr RMBS Ser	..	09/25/2017.	Paydown.....		63,620	63,620	63,620	63,620	.....	.....	.....	......0	.....	.....63,620	.....	.....	......0	562	05/25/2036.	1FM.....
45660N	YZ	2	Residential Asset Sec Tr RMBS Ser 2004-R	..	09/01/2017.	Paydown.....		102,000	102,000	93,075	99,947	.....	......315	.....	......315	.....	.....100,262	.....	.....1,738	1,738	2,773	08/25/2033.	1FM.....
459200	GJ	4	International Bus Machs Corp Sr Nt 5.7.....	..	09/14/2017.	Maturity.....		20,000,000	20,000,000	20,995,800	20,100,094	.....	.....(100,094)	.....	.....(100,094)	.....	.....20,000,000	.....	.....	......0	1,140,000	09/14/2017.	1FE.....
466247	MU	4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3	..	09/01/2017.	Paydown.....		201,078	201,078	202,744	201,463	.....	.....(384)	.....	.....(384)	.....	.....201,078	.....	.....	......0	7,304	01/25/2035.	1FM.....
50026*	AA	3	Kohls Corp CTL Shelby MI 7.600% 12/15/	..	09/15/2017.	Redemption 100.0000.....		16,070	16,070	16,978	16,390	.....	.....(319)	.....	.....(319)	.....	.....16,070	.....	.....	......0	815	12/15/2022.	2.....
50075N	AS	3	Kraft Foods Inc Sr Nt 6.500% 08/11/17....	..	08/11/2017.	Maturity.....		10,400,000	10,400,000	11,295,148	10,482,951	.....	.....(82,951)	.....	.....(82,951)	.....	.....10,400,000	.....	.....	......0	676,000	08/11/2017.	2FE.....
50180L	AC	4	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A	..	09/11/2017.	Paydown.....		277,628	277,628	286,282	278,261	.....	.....(632)	.....	.....(632)	.....	.....277,628	.....	.....	......0	11,489	04/15/2041.	1FM.....
52467@	BC	8	CI	..	09/15/2017.	Redemption 100.0000.....		58,601	58,601	64,455	59,416	.....	.....(815)	.....	.....(815)	.....	.....58,601	.....	.....	......0	3,205	11/15/2018.	5*.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 or Market Indicator (a)
52518R CD 6	Lehman Structured Sec Corp RMBS Ser 2005		..	09/26/2017.	Paydown.....		37,249	43,335	21,194	21,194	.....			.....0		21,194	.....	.....16,055	16,055	405	09/26/2045.	1FM.....
565849 AD 8	Marathon Oil Corp Sr Nt 6.000% 10/01/1.		..	08/14/2017.	Call 100.0000.....		11,000,000	11,000,000	12,812,140	11,263,237	.....	.....(216,830)		(216,830)	.....	.....11,046,407	.....	.....(46,407)	(46,407)	642,697	10/01/2017.	3FE.....
576434 A2 0	Master Asset Securitization Tr RMBS Ser..		..	09/01/2017.	Paydown.....		23,898	23,898	24,137	23,975	.....	.....(77)		(77)	.....	.....23,898	.....	.....0	0	865	01/25/2035.	4FM.....
576434 J5 4	Master Asset Securitization Tr RMBS Ser..		..	09/01/2017.	Paydown.....		58,987	58,987	60,038	59,450	.....	.....(462)		(462)	.....	.....58,987	.....	.....0	0	2,171	03/25/2035.	1FM.....
576434 N2 6	Master Asset Securitization Tr RMBS Ser..		..	09/01/2017.	Paydown.....		12,509	12,509	12,299	12,379	.....	.....131		131	.....	.....12,509	.....	.....0	0	493	04/25/2035.	2FM.....
576434 UH 5	Master Asset Securitization Tr RMBS Ser..		..	09/01/2017.	Paydown.....		5,403	5,403	5,403	5,403	.....			.....0	.....	.....5,403	.....	.....0	0	184	08/25/2034.	1FM.....
576434 WD 2	Master Asset Securitization Tr RMBS Ser..		..	09/01/2017.	Paydown.....		10,581	10,581	10,664	10,558	.....	.....23		23	.....	.....10,581	.....	.....0	0	436	09/25/2034.	1FM.....
57643M JM 7	Master Asset Securitization Tr RMBS Ser..		..	09/01/2017.	Paydown.....		204,289	204,289	200,458	203,086	.....	.....1,203		1,203	.....	.....204,289	.....	.....0	0	7,003	12/25/2034.	1FM.....
589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200		..	09/01/2017.	Paydown.....		28,972	28,972	28,960	28,884	.....	.....(38)		(38)	.....	.....28,846	.....	.....126	126	1,418	09/25/2032.	1FM.....
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1 5.598%		..	09/15/2017.	Paydown.....		15,344	15,344	15,344	15,344	.....			.....0		15,344	.....	.....0	0	582	07/15/2038.	2AM.....
QE05.5	61763B AS 3	Morgan Stanley BAML Tr CMBS Ser 2013-C13		..	08/15/2017.	Goldman Sachs & Company.....	1,887,820	1,800,000	1,853,987	1,832,174	.....	.....(4,790)		(4,790)	.....	.....1,827,384	.....	.....60,436	60,436	45,707	11/15/2046.	1FM.....
	63080# AA 5	NARA Caves Lease Tr CTL 5.300% 09/15/2		..	09/15/2017.	Call 100.0000.....	78,815	78,815	78,815	78,815	.....			.....0		78,815	.....	.....0	0	2,786	09/15/2028.	1.....
	63651P AA 2	National Inst Health Twinbrook CTL B Bld..		..	09/15/2017.	Redemption 100.0000.....	33,430	33,430	33,430	33,430	.....			.....0		33,430	.....	.....0	0	1,300	01/15/2019.	1.....
	64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2		..	09/01/2017.	Paydown.....	23,627	23,627	23,622	23,551	.....	.....76		76	.....	.....23,627	.....	.....0	0	825	11/25/2033.	1FM.....
	64352V KU 4	New Century Home Equity Ln Tr RMBS Ser 2		..	09/25/2017.	Paydown.....	1,546,049	1,546,049	1,143,065	1,296,834	.....	.....249,215		249,215	.....	.....1,546,049	.....	.....0	0	17,365	06/25/2035.	1FM.....
	653240 AA 9	Newtown CTL Ser 2002 6.082% 05/15/23		..	09/15/2017.	Redemption 100.0000.....	35,216	35,216	35,214	35,215	.....	.....1		1	.....	.....35,216	.....	.....0	0	1,428	05/15/2023.	1.....
	65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1		..	09/01/2017.	Paydown.....	9,308	9,308	9,307	9,281	.....	.....26		26	.....	.....9,308	.....	.....0	0	338	03/25/2034.	1FM.....
	65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2		..	09/01/2017.	Paydown.....	19,822	19,822	19,666	19,731	.....	.....92		92	.....	.....19,822	.....	.....0	0	711	07/25/2034.	1FM.....
	65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3		..	09/01/2017.	Paydown.....	6,048	6,048	6,048	6,029	.....	.....20		20	.....	.....6,048	.....	.....0	0	207	10/25/2034.	1FM.....
	70466@ AA 6	Peach State Labs Inc Sr Sec Term Ln Nt 1		..	09/29/2017.	Redemption 100.0000.....	91,337	91,337	91,337	91,337	.....			.....0		91,337	.....	.....0	0	5,435	06/30/2020.	4.....
	74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-		..	09/22/2017.	Paydown.....	81,317	81,317	55,194	58,683	.....	.....22,634		22,634	.....	.....81,317	.....	.....0	0	1,247	03/22/2038.	1FE.....
	74042H AC 1	Preferred Term Sec Ltd LBASS XIX Nt Cl B		..	09/22/2017.	Paydown.....	17,388	17,388	17,391	1,509	15,879			15,879	.....	.....17,388	.....	.....0	0	308	12/22/2035.	5AM.....
	74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser		..	09/22/2017.	Redemption 100.0000.....	9,279	9,279	9,279	9,279	.....			.....0		9,279	.....	.....0	0	103	03/22/2038.	1FE.....
	742741 AA 9	Procter & Gamble ESOP Deb Ser A 9.360%		..	07/01/2017.	Redemption 100.0000.....	219,100	219,100	288,636	247,334	.....	.....(28,234)		(28,234)	.....	.....219,100	.....	.....0	0	20,508	01/01/2021.	1FE.....
	74340X AN 1	Prologis LP Sr Nt 7.375% 10/30/19.....		..	07/12/2017.	Call 0.0000.....					.....			.....0		.....	.....	.....0	0	(43,098)	10/30/2019.	1FE.....
	74340X AV 3	Prologis LP Sr Nt 2.750% 02/15/19.....		..	07/12/2017.	Call 0.0000.....					.....			.....0		.....	.....	.....0	0	(30,926)	02/15/2019.	1FE.....
74922P AC 8	Residential Accredit Loans Inc RMBS Ser..		..	09/25/2017.	Paydown.....		50,650	50,650	33,891	33,163	.....	.....728		728	.....	.....33,891	.....	.....16,759	16,759	414	02/25/2037.	1FM.....
75405W AE 2	Residential Asset Secs Corp RMBS Ser 200		..	09/25/2017.	Paydown.....		1,667,115	1,667,115	1,481,648	1,521,791	.....	.....71,682		71,682	.....	.....1,593,473	.....	.....73,642	73,642	16,551	11/25/2035.	1FM.....
755920 AG 0	Receipts on Corp Sec Tr ABS Coll Tr Ser..		..	08/01/2017.	Redemption 100.0000.....		336,650	336,650	373,752	338,510	.....	.....(1,860)		(1,860)	.....	.....336,650	.....	.....0	0	21,882	08/01/2017.	1FE.....
760985 M9 9	Residential Asset Mtg Prod Inc RMBS Ser..		..	09/01/2017.	Paydown.....		7,974	7,974	7,974	7,951	.....	.....23		23	.....	.....7,974	.....	.....0	0	241	01/25/2034.	1FM.....
760985 US 8	Residential Asset Mtg Prod Inc RMBS Ser..		..	09/01/2017.	Paydown.....		4,480	4,480	4,129	4,272	.....	.....208		208	.....	.....4,480	.....	.....0	0	120	03/25/2033.	1FM.....
760985 ZF 1	Residential Asset Mtg Prod Inc RMBS Ser..		..	09/01/2017.	Paydown.....		9,679	9,679	9,678	9,648	.....	.....30		30	.....	.....9,679	.....	.....0	0	336	09/25/2033.	1FM.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.6

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		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 or Market Indicator (a)
76110W MC 7	Residential Asset Secs Corp RMBS Ser 200		..	09/01/2017.	Paydown.....		13,027	13,027	13,024	12,978		49		49		13,027			0	515	09/25/2031.	1FM.....
76110W MF 0	Residential Asset Secs Corp RMBS Ser 200		..	08/01/2017.	Paydown.....			32,196	17,115	17,115				0		17,115		(17,115)	(17,115)	1,221	09/25/2031.	6FM.....
76112B SN 1	Residential Asset Mtg Products RMBS Ser		..	09/01/2017.	Paydown.....		20,545	20,545	19,576	20,398		148		148		20,545			0	748	09/25/2034.	1FM.....
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A		..	09/01/2017.	Paydown.....		5,783	6,001	5,467	5,467				0		5,467		316	316	245	05/25/2037.	3FM.....
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2		..	09/01/2017.	Redemption 100.0000.....		24,050	24,050	25,148	24,509		(459)		(459)		24,050			0	1,107	11/01/2026.	2.....
785592 AT 3	Sabine Pass Liquefaction Sr Nt 4.200%...		..	07/18/2017.	Tax Free Exchange.....		10,989,686	11,000,000	10,989,330			356		356		10,989,686			0	169,400	03/15/2028.	2FE.....
79546V AJ 5	Sally Holdings Sr Nt 5.750% 06/01/22.....		..	07/06/2017.	Call 100.0000.....		1,000,000	1,000,000	1,038,750	1,032,123		(2,672)		(2,672)		1,029,451		(29,451)	(29,451)	63,090	06/01/2022.	3FE.....
805564 PB 1	Saxon Asset Securities Tr RMBS Ser 2003-		..	09/01/2017.	Paydown.....		17,153	17,153	17,153	17,153				0		17,153			0	545	12/25/2033.	1FM.....
81441P BZ 3	Security Natl Mtg Loan Tr RMBS Ser 2004-		..	09/01/2017.	Paydown.....		31,585	31,585	31,585	31,585				0		31,585			0	1,188	11/25/2034.	1FM.....
84474W AA 8	Southwest Airlines Co ABS PTC Ser 1998-A		..	08/29/2017.	Call 100.0000.....		175,082	175,082	188,651	180,049		(1,377)		(1,377)		178,672		(3,590)	(3,590)	13,243	07/02/2019.	1FE.....
85231C AA 3	St Louis Fed Office Bldg Tr CTL GSA Gtd...		..	07/15/2017.	Redemption 100.0000.....		51,559	51,559	51,559	51,559				0		51,559			0	3,563	01/15/2019.	1.....
863579 CD 8	2004		..	09/01/2017.	Paydown.....		30,327	30,327	30,588	30,496		(4)		(4)		30,492		(165)	(165)	643	10/25/2034.	1FM.....
86358R 5X 1	2002-		..	09/25/2017.	Paydown.....		321,095	321,095	297,364	301,698		19,396		19,396		321,095			0	3,516	08/25/2032.	1FM.....
86359A QK 2	2003-		..	09/01/2017.	Paydown.....		3,340	3,340	3,338	3,330		11		11		3,340			0	129	04/25/2033.	1FM.....
86359B ZG 9	2004-		..	09/01/2017.	Paydown.....		8,105	8,105	8,103	8,082		24		24		8,105			0	273	09/25/2034.	1FM.....
86359D FQ 5	2005-		..	09/01/2017.	Paydown.....		56,692	56,692	57,303	56,828		(136)		(136)		56,692			0	1,952	06/25/2035.	3FM.....
86359D GQ 4	2005-		..	09/01/2017.	Paydown.....		12,171	12,171	12,207	12,167				0		12,166		5	5	472	12/25/2034.	3FM.....
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt		..	09/30/2017.	Redemption 100.0000.....		34,391	34,391	34,391	34,391				0		34,391			0	1,580	03/30/2023.	2FE.....
88643@ AP 1	Tidewater Inc Sr Nt Ser 2013-B 5.010%...		..	07/31/2017.	Taxable Exchange.....		7,561,189	10,000,000	5,300,000	5,300,000				0		5,300,000		2,261,189	2,261,189	.....	11/15/2023.	6.....
89054X AA 3	Topaz Solar Farms LLC Nt 5.750% 09/30/		..	09/30/2017.	Redemption 100.0000.....		176,427	176,427	176,427	176,427				0		176,427			0	10,145	09/30/2039.	2FE.....
91737# AA 3	United States Govt SS Ls FinTr CTL GSA G		..	09/15/2017.	Redemption 100.0000.....		114,859	114,859	114,481	114,791		68		68		114,859			0	3,603	11/15/2018.	1.....
91740# AA 8	United States of America BIA-2 CTL Alber...		..	09/15/2017.	Redemption 100.0000.....		13,185	13,185	13,185	13,185				0		13,185			0	507	10/15/2025.	1.....
91741@ AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls.		..	09/15/2017.	Redemption 100.0000.....		55,330	55,330	55,330	55,330				0		55,330			0	1,993	12/15/2026.	1.....
91847* AA 4	VA Evansville IN CTL Ls Fin Tr 4.950%...		..	09/14/2017.	Redemption 100.0000.....		107,295	107,295	107,295	107,295				0		107,295			0	3,542	10/14/2031.	1.....
92890H AD 4	WEA Fin LLC/Westfield Sr Nt 4.750% 09/		..	08/01/2017.	Various.....		9,578,674	9,528,000	9,548,386	9,547,618		(203)		(203)		9,547,416		31,258	31,258	387,326	09/17/2044.	2FE.....
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10		..	09/01/2017.	Paydown.....		33,339	33,339	32,846	33,045		294		294		33,339			0	625	10/25/2033.	1FM.....
93934F CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20		..	09/01/2017.	Paydown.....		5,268	5,770	5,817	5,796				0		5,795		(527)	(527)	224	10/25/2035.	3FM.....
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L		..	09/15/2017.	Redemption 100.0000.....		9,919	9,919	10,385	10,212		(293)		(293)		9,919			0	488	05/15/2032.	1.....
94978# BC 0	Wells Fargo Bank Northwest NA CTL 6.59		..	09/01/2017.	Redemption 100.0000.....		21,223	21,223	21,223	21,223				0		21,223			0	934	11/01/2022.	2.....
94983B AM 1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		..	09/01/2017.	Paydown.....		61,679	61,679	58,633	59,917		1,761		1,761		61,679			0	2,367	04/25/2036.	1FM.....
96188# AA 6	WETT Holdings LLC Sr Sec Nt 4.310% 12/		..	09/30/2017.	Redemption 100.0000.....		66,667	66,667	66,667	66,667				0		66,667			0	2,155	12/18/2024.	2FE.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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			F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 or Market Indicator (a)
96928# AC 7	William Blair CTL CTL PTC Ser 2004-1 7...			..	09/25/2017.	Redemption	100.0000.....	.....	.....27,632	27,632	31,682	28,638	.....	.....(1,006)	.....	.....(1,006)	.....	.....27,632	.....	.....	.....0	1,412	01/25/2023.	2.....
98881@ AA 4	ZC Specialty Ins Co CTL Ser 2002-31 7...			...	07/15/2017.	Redemption	100.0000.....	.....	.....132,670	132,670	132,670	132,670	.....	.....	.....	.....0	.....	.....132,670	.....	.....	.....0	4,868	12/23/2022.	3.....
53278L A# 4	Linamar Corp Sr Nt 5.310% 07/22/17.....			..	07/22/2017.	Maturity.....	.....	.....	.....10,000,000	10,000,000	10,000,000	10,000,000	.....	.....	.....	.....0	.....	.....10,000,000	.....	.....	.....0	533,950	07/22/2017.	2.....
046353 AB 4	AstraZeneca PLC Sr Nt 5.900% 09/15/17 C			C	09/15/2017.	Maturity.....	.....	.....	.....10,000,000	10,000,000	10,615,600	10,061,247	.....	.....(61,247)	.....	.....(61,247)	.....	.....10,000,000	.....	.....	.....0	590,000	09/15/2017.	2FE.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....								167,846,702	170,625,654	171,660,799	132,754,133	33,304	(178,449)	5,544	(150,689)	0	166,518,161	0	..1,328,542	1,328,542	..7,987,378	XXX	XXX
8399997.	Total - Bonds - Part 4.....								177,887,572	180,666,524	181,891,417	142,952,427	33,304	(335,876)	5,544	(308,116)	0	176,559,031	0	..1,328,542	1,328,542	..8,248,119	XXX	XXX
8399999.	Total - Bonds.....								177,887,572	180,666,524	181,891,417	142,952,427	33,304	(335,876)	5,544	(308,116)	0	176,559,031	0	..1,328,542	1,328,542	..8,248,119	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....								177,887,572	XXX	181,891,417	142,952,427	33,304	(335,876)	5,544	(308,116)	0	176,559,031	0	..1,328,542	1,328,542	..8,248,119	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:0.

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjust ment to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	07/16/2015	07/09/2018	5,486	1,379,924	251.5300	39,665	.....	.....	.....65,805	...	65,805	19,621	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	07/16/2015	07/09/2018	8,480	2,108,320	248.6100	69,709	.....	.....	.....122,843	...	122,843	36,184	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	07/16/2015	07/09/2018	40,895	10,090,962	246.7500	364,379	.....	.....	.....660,468	...	660,468	191,381	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	07/16/2015	07/09/2018	29,232	7,132,895	244.0100	292,027	.....	.....	.....546,208	...	546,208	152,895	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	07/16/2015	07/09/2018	5,901	1,478,906	250.6200	44,434	.....	.....	.....75,254	...	75,254	22,396	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	07/16/2015	07/09/2018	18,216	4,423,692	242.8400	190,909	.....	.....	.....360,522	...	360,522	99,131	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	08/04/2015	07/31/2018	65,621	15,810,036	240.9300	717,236	.....	.....	.....1,418,825	...	1,418,825	373,646	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	08/04/2015	07/31/2018	13,910	3,545,039	254.8600	82,902	.....	.....	.....132,362	...	132,362	38,807	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	08/04/2015	07/31/2018	19,608	4,914,871	250.6600	141,568	.....	.....	.....251,059	...	251,059	73,885	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	08/04/2015	07/31/2018	101,914	25,264,498	247.9000	831,619	.....	.....	.....1,546,254	...	1,546,254	447,335	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	08/04/2015	07/31/2018	2,655	639,406	240.7900	29,183	.....	.....	.....57,771	...	57,771	15,177	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	08/04/2015	07/31/2018	15,647	3,923,079	250.7200	112,660	.....	.....	.....199,568	...	199,568	58,744	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	08/04/2015	07/31/2018	124,414	30,289,767	243.4600	1,226,719	.....	.....	.....2,391,651	...	2,391,651	656,083	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	08/25/2015	08/21/2018	154,124	37,538,444	243.5600	1,131,270	.....	.....	.....2,951,723	...	2,951,723	801,033	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	08/25/2015	08/21/2018	18,133	4,447,912	245.3000	122,757	.....	.....	.....318,225	...	318,225	88,336	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	08/25/2015	08/21/2018	40,798	10,062,389	246.6400	259,475	.....	.....	.....666,695	...	666,695	187,834	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	08/25/2015	08/21/2018	143,768	34,305,846	238.6200	1,314,037	.....	.....	.....3,427,568	...	3,427,568	856,953	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	08/25/2015	08/21/2018	84,169	20,110,401	238.9300	758,359	.....	.....	.....1,981,518	...	1,981,518	498,275	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	08/25/2015	08/21/2018	21,136	5,275,898	249.6200	116,458	.....	.....	.....290,646	...	290,646	83,860	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	09/08/2015	08/31/2018	74,863	17,468,483	233.3400	821,245	.....	.....	.....2,168,515	...	2,168,515	485,038	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	09/08/2015	08/31/2018	10,883	2,652,985	243.7800	75,526	.....	.....	.....206,298	...	206,298	55,754	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	09/08/2015	08/31/2018	112,391	26,246,768	233.5300	1,222,819	.....	.....	.....3,234,695	...	3,234,695	726,438	.....	.....	.....	.....	.....	003.....

QE06

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/08/2015	08/31/2018	116,162	28,057,772	241.5400	893,286	.....	.....	.....2,445,233	...	2,445,233	639,195	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/08/2015	08/31/2018	15,263	3,661,184	239.8700	126,532	.....	.....	.....345,511	...	345,511	87,826	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/08/2015	08/31/2018	132,285	31,489,169	238.0400	1,189,244	.....	.....	.....3,227,026	...	3,227,026	793,508	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/08/2015	08/31/2018	1,218	284,387	233.5600	13,236	.....	.....	.....35,008	...	35,008	7,867	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/28/2015	09/24/2018	684	160,014	234.0100	7,870	.....	.....	.....19,346	...	19,346	4,356	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/28/2015	09/24/2018	105,803	24,643,565	232.9200	1,272,806	.....	.....	.....3,105,960	...	3,105,960	683,749	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/28/2015	09/24/2018	33,286	8,116,830	243.8500	251,311	.....	.....	.....629,949	...	629,949	168,395	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/28/2015	09/24/2018	184,720	43,071,256	233.1700	2,200,020	.....	.....	.....5,377,591	...	5,377,591	1,190,049	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/28/2015	09/24/2018	86,259	20,805,557	241.2000	733,198	.....	.....	.....1,844,753	...	1,844,753	474,687	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/28/2015	09/24/2018	35,739	8,572,002	239.8500	322,008	.....	.....	.....809,935	...	809,935	203,873	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/28/2015	09/24/2018	234,030	55,631,362	237.7100	2,312,220	.....	.....	.....5,782,583	...	5,782,583	1,401,189	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/14/2015	10/13/2017	61	14,242	234.4300	582	.....	.....	.....1,716	...	1,716	432	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/14/2015	10/12/2018	1,284	301,465	234.7600	15,525	.....	.....	.....35,372	...	35,372	8,035	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/14/2015	10/12/2018	164,448	38,582,888	234.6200	1,999,693	.....	.....	.....4,552,140	...	4,552,140	1,031,268	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/14/2015	10/12/2018	37,067	9,094,352	245.3500	286,527	.....	.....	.....652,229	...	652,229	175,650	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/14/2015	10/12/2018	248,268	58,256,128	234.6500	3,013,976	.....	.....	.....6,865,153	...	6,865,153	1,556,199	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/14/2015	10/12/2018	37,764	9,164,285	242.6700	328,550	.....	.....	.....756,357	...	756,357	196,989	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/14/2015	10/12/2018	70,492	16,999,052	241.1500	654,867	.....	.....	.....1,511,388	...	1,511,388	384,887	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/14/2015	10/12/2018	224,899	53,816,144	239.2900	2,260,238	.....	.....	.....5,216,350	...	5,216,350	1,288,712	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/14/2015	10/13/2017	84	19,665	233.9900	824	.....	.....	.....2,411	...	2,411	599	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/14/2015	10/13/2017	1,893	444,387	234.7900	17,810	.....	.....	.....52,791	...	52,791	13,436	.....	.....	.....	.....	.....	003.....

QE06.1

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/14/2015	10/13/2017	1,878	440,098	234.3400	18,085			53,227	...	53,227	13,361						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/14/2015	10/13/2017	11,791	2,766,013	234.5800	112,136			331,358	...	331,358	83,790						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/14/2015	10/13/2017	14,304	3,421,162	239.1700	105,995			336,362	...	336,362	98,169						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/14/2015	10/13/2017	4,986	1,212,058	243.0800	29,419			97,767	...	97,767	32,152						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/14/2015	10/13/2017	22,476	5,399,455	240.2300	156,659			504,712	...	504,712	152,259						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/14/2015	10/13/2017	50,494	12,125,608	240.1400	353,962			1,138,404	...	1,138,404	342,472						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/05/2015	10/30/2017	3,880	912,170	235.1100	31,698			106,914	...	106,914	27,373						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/05/2015	10/30/2018	154,362	36,350,656	235.4900	1,643,953			4,141,450	...	4,141,450	948,784						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/05/2015	10/30/2018	34,352	8,463,206	246.3700	226,377			574,891	...	574,891	155,203						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/05/2015	10/30/2018	217,248	51,159,654	235.4900	2,313,688			5,828,647	...	5,828,647	1,335,297						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/05/2015	10/30/2018	62,615	15,256,734	243.6600	467,733			1,198,823	...	1,198,823	313,838						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/05/2015	10/30/2018	57,736	13,987,237	242.2600	459,582			1,179,288	...	1,179,288	302,826						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/05/2015	10/30/2017	3,531	831,701	235.5700	28,139			95,670	...	95,670	24,840						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/05/2015	10/30/2017	6,039	1,421,339	235.3600	48,674			164,909	...	164,909	42,545						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/05/2015	10/30/2017	9,306	2,190,279	235.3600	75,007			254,124	...	254,124	65,561						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/05/2015	10/30/2017	20,270	4,867,512	240.1300	124,054			456,952	...	456,952	136,320						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/05/2015	10/30/2017	15,703	3,825,309	243.6000	76,632			296,434	...	296,434	98,344						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/05/2015	10/30/2017	17,328	4,183,613	241.4300	98,079			368,134	...	368,134	114,150						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/05/2015	10/30/2017	29,835	7,191,691	241.0500	172,744			645,149	...	645,149	197,812						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/05/2015	10/30/2018	2,860	672,840	235.2200	30,807			77,490	...	77,490	17,661						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/05/2015	10/30/2018	235,520	56,595,403	240.3000	2,044,312			5,239,755	...	5,239,755	1,306,196						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/16/2015	11/10/2017	34,815	8,326,308	239.1600	229,430			818,171	...	818,171	235,781						003.....

QE06.2

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	1,287	299,763	232.9900	15,323	.....	.....	.....37,617	...	37,617	8,173	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	1,473	343,498	233.2200	17,380	.....	.....	.....42,734	...	42,734	9,327	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/16/2015	11/10/2017	810	188,880	233.1100	7,487	.....	.....	.....23,936	...	23,936	5,757	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	1,620	378,405	233.5500	18,876	.....	.....	.....46,492	...	46,492	10,214	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	921	224,406	243.7000	6,952	.....	.....	.....17,613	...	17,613	4,587	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	137,838	32,186,435	233.5100	1,607,185	.....	.....	.....3,960,539	...	3,960,539	869,421	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	21,452	5,238,203	244.1800	158,317	.....	.....	.....401,073	...	401,073	105,086	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	3,731	869,820	233.1600	44,133	.....	.....	.....108,457	...	108,457	23,644	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	192,378	44,943,302	233.6200	2,233,506	.....	.....	.....5,507,172	...	5,507,172	1,211,565	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	31,689	7,661,646	241.7800	260,479	.....	.....	.....661,626	...	661,626	167,865	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	54,093	12,993,076	240.2000	476,557	.....	.....	.....1,208,785	...	1,208,785	299,398	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	7,656	1,831,815	239.2500	70,287	.....	.....	.....177,924	...	177,924	43,392	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/16/2015	11/10/2017	271	63,157	233.3700	2,468	.....	.....	.....7,924	...	7,924	1,920	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	220,817	52,627,342	238.3300	2,108,803	.....	.....	.....5,323,444	...	5,323,444	1,278,189	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/16/2015	11/10/2017	553	129,152	233.3500	5,053	.....	.....	.....16,217	...	16,217	3,927	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/16/2015	11/10/2017	227	53,040	233.3700	2,073	.....	.....	.....6,655	...	6,655	1,613	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/16/2015	11/10/2017	279	65,076	232.9900	2,598	.....	.....	.....8,284	...	8,284	1,985	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/16/2015	11/10/2017	366	88,353	241.1500	2,143	.....	.....	.....7,882	...	7,882	2,408	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/16/2015	11/10/2017	6,391	1,491,907	233.4500	58,027	.....	.....	.....186,616	...	186,616	45,331	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/16/2015	11/10/2017	15,575	3,724,294	239.1200	102,951	.....	.....	.....366,645	...	366,645	105,534	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/16/2015	11/10/2017	334	79,792	238.6900	2,266	.....	.....	.....8,013	...	8,013	2,277	.....	.....	.....	.....	.....	003.....	

QE06.3

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/16/2015	11/10/2017	366	87,506	239.0800	2,423			8,631	...	8,631	2,482						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/16/2015	11/10/2017	7,942	1,921,312	241.9200	44,395			164,757	...	164,757	51,444						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/16/2015	11/10/2017	16,209	3,864,192	238.4000	111,679			393,217	...	393,217	110,774						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/16/2015	11/10/2017	826	199,045	240.8900	4,916			17,991	...	17,991	5,455						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/16/2015	11/10/2017	13,396	3,127,746	233.4900	121,364			390,634	...	390,634	95,001						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/16/2015	11/10/2017	294	68,814	233.8000	2,622			8,492	...	8,492	2,084						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/16/2015	11/10/2017	79	19,212	242.0600	440			1,635	...	1,635	512						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	1,955	472,563	241.7300	16,109			40,907	...	40,907	10,371						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/17/2017	54	12,599	233.9300	486			1,547	...	1,547	381						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/17/2017	43	10,136	234.1400	386			1,234	...	1,234	305						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/17/2017	934	227,264	243.3000	4,895			18,086	...	18,086	5,833						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/17/2017	1,667	389,999	233.9300	15,038			47,872	...	47,872	11,772						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/17/2017	1,737	406,762	234.2100	15,422			49,385	...	49,385	12,245						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/17/2017	906	219,132	241.9400	5,163			18,767	...	18,767	5,836						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/17/2017	670	156,822	234.1600	5,967			19,077	...	19,077	4,723						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/17/2017	14,013	3,279,915	234.0700	125,412			400,408	...	400,408	98,872						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/17/2017	2,120	511,730	241.4300	12,463			44,997	...	44,997	13,796						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/17/2017	5,209	1,243,811	238.8000	35,783			124,246	...	124,246	35,314						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/17/2017	744	180,048	242.0200	4,226			15,355	...	15,355	4,785						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/17/2017	3,717	889,619	239.3200	24,794			86,743	...	86,743	25,036						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/17/2017	866	207,456	239.5900	5,680			19,972	...	19,972	5,810						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/17/2017	10,320	2,475,557	239.8900	66,561			234,936	...	234,936	68,942						003.....

QE06.4

SCHEDULE DB - PART A - SECTION 1

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

QE06.5

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/17/2017	23,536	5,638,006	239.5500	154,866	.....	.....	.....543,806	...	543,806	158,011	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	1,439	337,355	234.4600	16,389	.....	.....	.....40,014	...	40,014	8,934	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	4,168	975,120	233.9600	48,431	.....	.....	.....117,918	...	117,918	26,073	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	1,975	462,277	234.0100	22,915	.....	.....	.....55,794	...	55,794	12,349	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	300	73,353	244.6000	2,210	.....	.....	.....5,498	...	5,498	1,446	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	84,412	19,761,672	234.1100	974,958	.....	.....	.....2,375,952	...	2,375,952	526,891	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	9,914	2,424,956	244.6100	73,063	.....	.....	.....181,653	...	181,653	47,769	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	5,431	1,270,885	234.0200	62,941	.....	.....	.....153,330	...	153,330	33,943	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	3,438	832,905	242.2300	28,161	.....	.....	.....70,393	...	70,393	17,947	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	139,856	32,743,185	234.1200	1,615,342	.....	.....	.....3,935,204	...	3,935,204	872,840	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	8,222	1,986,638	241.6300	69,146	.....	.....	.....172,848	...	172,848	43,689	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	38,872	9,411,778	242.1200	319,920	.....	.....	.....799,712	...	799,712	203,570	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	47,096	11,327,530	240.5200	415,858	.....	.....	.....1,038,522	...	1,038,522	258,119	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	16,671	4,005,621	240.2800	148,869	.....	.....	.....371,336	...	371,336	91,945	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	144,030	34,392,816	238.7900	1,371,161	.....	.....	.....3,409,623	...	3,409,623	823,824	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2017	80	18,829	234.4800	588	.....	.....	.....2,261	...	2,261	564	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2017	8,332	1,993,131	239.2200	45,991	.....	.....	.....195,162	...	195,162	55,854	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2017	1,560	378,639	242.7300	6,879	.....	.....	.....31,077	...	31,077	9,794	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2017	2,440	585,846	240.0900	12,737	.....	.....	.....55,039	...	55,039	16,146	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2017	8,887	2,130,526	239.7300	47,458	.....	.....	.....203,650	...	203,650	59,136	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2017	7,619	1,829,396	240.1000	39,773	.....	.....	.....171,784	...	171,784	50,406	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.6

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2017	22,368	5,365,999	239.9000	118,325	.....	.....	.....508,761	...	508,761	148,445	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2017	1,586	372,287	234.7200	11,467	.....	.....	.....44,273	...	44,273	11,116	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2017	677	158,806	234.4900	4,957	.....	.....	.....19,059	...	19,059	4,753	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2017	716	167,694	234.2200	5,320	.....	.....	.....20,342	...	20,342	5,033	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2017	4,332	1,014,862	234.2500	32,146	.....	.....	.....122,962	...	122,962	30,452	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2017	1,415	343,217	242.5800	6,296	.....	.....	.....28,399	...	28,399	8,915	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2017	5,675	1,330,756	234.4800	41,544	.....	.....	.....159,775	...	159,775	39,835	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2017	7,057	1,653,881	234.3600	52,010	.....	.....	.....199,517	...	199,517	49,570	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2017	3,217	777,440	241.6300	15,251	.....	.....	.....67,630	...	67,630	20,699	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	1,328	312,014	234.8900	12,951	.....	.....	.....36,377	...	36,377	8,154	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	5,420	1,271,492	234.6000	53,494	.....	.....	.....149,933	...	149,933	33,421	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	7,158	1,678,702	234.5300	70,862	.....	.....	.....198,493	...	198,493	44,187	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	4,775	1,170,888	245.1900	29,226	.....	.....	.....85,144	...	85,144	22,435	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	97,428	22,846,840	234.5000	965,510	.....	.....	.....2,704,607	...	2,704,607	601,733	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	21,420	5,253,573	245.2700	130,659	.....	.....	.....380,399	...	380,399	100,325	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	29,716	6,972,338	234.6300	293,003	.....	.....	.....821,210	...	821,210	183,159	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	4,880	1,183,595	242.5200	33,821	.....	.....	.....98,666	...	98,666	25,130	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	115,022	26,973,800	234.5100	1,139,868	.....	.....	.....3,191,913	...	3,191,913	710,287	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	12,971	3,137,786	241.9000	92,746	.....	.....	.....269,579	...	269,579	68,059	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	33,334	8,086,490	242.5900	230,338	.....	.....	.....671,785	...	671,785	171,270	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	24,306	5,860,400	241.1100	180,107	.....	.....	.....522,791	...	522,791	130,443	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	20,444	4,918,047	240.5600	155,171	.....	.....	.....450,135	...	450,135	111,369	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.7

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	170,279	40,739,349	239.2500	1,372,452	.....	.....	.....3,957,271	...	3,957,271	958,732	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/15/2015	12/08/2017	369	85,700	231.9400	3,163	.....	.....	.....11,335	...	11,335	2,622	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/15/2015	12/08/2017	1,502	348,143	231.7600	12,979	.....	.....	.....46,352	...	46,352	10,669	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/15/2015	12/08/2017	127	29,237	231.1200	1,132	.....	.....	.....3,984	...	3,984	900	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/15/2015	12/08/2017	309	74,212	240.1300	1,635	.....	.....	.....6,956	...	6,956	2,035	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/15/2015	12/08/2017	675	158,672	235.0700	4,847	.....	.....	.....18,600	...	18,600	4,709	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/15/2015	12/08/2017	8,227	1,908,529	231.9700	70,345	.....	.....	.....252,150	...	252,150	58,387	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/15/2015	12/08/2017	2,997	718,104	239.5700	16,426	.....	.....	.....69,145	...	69,145	19,915	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/15/2015	12/08/2017	1,867	432,829	231.8000	16,114	.....	.....	.....57,543	...	57,543	13,109	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/15/2015	12/08/2017	7,591	1,768,112	232.9200	61,564	.....	.....	.....225,453	...	225,453	53,643	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/15/2015	12/08/2017	6,435	1,536,347	238.7500	37,065	.....	.....	.....153,702	...	153,702	43,257	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/15/2015	12/08/2017	7,648	1,809,446	236.6000	50,169	.....	.....	.....199,067	...	199,067	52,682	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/15/2015	12/08/2017	1,476	355,067	240.5700	7,601	.....	.....	.....32,575	...	32,575	9,646	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/15/2015	12/08/2017	6,335	1,502,156	237.1100	40,356	.....	.....	.....161,683	...	161,683	43,421	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/15/2015	12/08/2017	19,153	4,559,859	238.0700	115,112	.....	.....	.....470,478	...	470,478	129,873	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/15/2015	12/08/2017	1,544	370,815	240.1700	8,152	.....	.....	.....34,692	...	34,692	10,160	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/15/2015	12/08/2017	17,935	4,262,088	237.6400	110,659	.....	.....	.....448,241	...	448,241	122,225	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	1,201	278,446	231.8200	13,465	.....	.....	.....36,446	...	36,446	7,676	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	8,736	2,028,239	232.1800	96,529	.....	.....	.....262,023	...	262,023	55,583	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	15,629	3,624,069	231.8800	174,733	.....	.....	.....473,332	...	473,332	99,810	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	3,708	898,024	242.1700	26,477	.....	.....	.....76,196	...	76,196	19,268	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	84,784	19,681,834	232.1400	937,715	.....	.....	.....2,546,367	...	2,546,367	539,742	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	9,929	2,416,101	243.3400	67,119	.....	.....	.....193,516	...	193,516	49,726	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	29,180	6,769,674	232.0000	324,769	.....	.....	.....880,322	...	880,322	186,075	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	6,807	1,639,113	240.7900	51,803	.....	.....	.....148,487	...	148,487	36,788	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	117,480	27,257,659	232.0200	1,306,375	.....	.....	.....3,541,979	...	3,541,979	748,989	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	16,800	4,019,947	239.2800	136,753	.....	.....	.....390,044	...	390,044	94,334	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	20,293	4,887,900	240.8700	153,819	.....	.....	.....441,149	...	441,149	109,430	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	28,285	6,753,037	238.7500	235,897	.....	.....	.....670,733	...	670,733	160,793	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	55,251	13,175,266	238.4600	466,875	.....	.....	.....1,325,263	...	1,325,263	316,141	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	152,663	36,217,756	237.2400	1,360,227	.....	.....	.....3,837,753	...	3,837,753	896,188	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2017	628	145,641	231.9600	5,619	.....	.....	.....19,233	...	19,233	4,439	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2017	2,096	486,623	232.1300	18,595	.....	.....	.....63,861	...	63,861	14,809	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2017	11,277	2,616,697	232.0400	100,477	.....	.....	.....344,541	...	344,541	79,694	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2017	9,997	2,393,468	239.4100	58,385	.....	.....	.....232,024	...	232,024	66,038	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2017	4,075	964,475	236.7100	27,951	.....	.....	.....105,526	...	105,526	27,865	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2017	4,476	1,073,838	239.9300	25,332	.....	.....	.....101,554	...	101,554	29,311	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2017	51,261	12,167,342	237.3600	338,836	.....	.....	.....1,294,411	...	1,294,411	348,122	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2017	2,689	638,958	237.6600	17,449	.....	.....	.....67,085	...	67,085	18,194	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2017	13,879	3,297,100	237.5600	90,630	.....	.....	.....347,697	...	347,697	94,038	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	1,507	350,139	232.3400	17,105	.....	.....	.....44,935	...	44,935	9,506	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2017	325	75,415	232.3900	2,840	.....	.....	.....9,802	...	9,802	2,290	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	544	126,224	232.1100	6,227	.....	.....	.....16,336	...	16,336	3,441	.....	.....	.....	.....	.....	003.....

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	17,782	4,130,234	232.2700	202,360	.....	.....	.....531,416	...	531,416	112,266	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	39,626	9,200,309	232.1800	452,526	.....	.....	.....1,187,659	...	1,187,659	250,462	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	11,202	2,716,980	242.5500	81,773	.....	.....	.....226,500	...	226,500	57,008	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	84,445	19,599,731	232.1000	967,742	.....	.....	.....2,537,507	...	2,537,507	534,292	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	12,983	3,151,160	242.7100	94,128	.....	.....	.....260,652	...	260,652	65,750	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	108,741	25,258,408	232.2800	1,236,388	.....	.....	.....3,248,679	...	3,248,679	686,447	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	31,016	7,447,473	240.1200	252,777	.....	.....	.....695,963	...	695,963	169,007	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	163,139	37,858,127	232.0600	1,872,840	.....	.....	.....4,908,505	...	4,908,505	1,032,713	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	67,043	16,063,532	239.6000	559,140	.....	.....	.....1,536,685	...	1,536,685	370,130	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2017	157	36,527	232.4200	1,372	.....	.....	.....4,742	...	4,742	1,108	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	45,690	10,977,073	240.2500	370,091	.....	.....	.....1,019,761	...	1,019,761	248,137	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2017	1,234	286,942	232.4600	10,751	.....	.....	.....37,197	...	37,197	8,706	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2017	1,940	449,599	231.7200	17,598	.....	.....	.....59,899	...	59,899	13,731	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2017	371	89,480	241.2700	1,932	.....	.....	.....7,920	...	7,920	2,368	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2017	3,454	801,705	232.1200	30,636	.....	.....	.....105,249	...	105,249	24,399	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2017	15,148	3,515,082	232.0500	134,968	.....	.....	.....462,660	...	462,660	107,045	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2017	4,342	1,042,449	240.0900	24,358	.....	.....	.....97,828	...	97,828	28,357	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	35,312	8,423,033	238.5300	308,629	.....	.....	.....844,621	...	844,621	199,951	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	156,048	37,176,904	238.2400	1,381,026	.....	.....	.....3,774,879	...	3,774,879	889,353	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	196,036	46,417,418	236.7800	1,848,620	.....	.....	.....5,012,083	...	5,012,083	1,151,632	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2017	13,660	3,243,402	237.4400	89,745			343,841	...	343,841	92,682						003.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/12/2018	1,154	268,259	232.3900	10,389			34,845	...	34,845	8,113						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/12/2018	19,506	4,638,467	237.8000	129,323			483,703	...	483,703	130,832						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/12/2018	27,990	6,650,604	237.6100	187,810			699,380	...	699,380	188,188						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/12/2018	6,109	1,453,332	237.8900	40,321			150,950	...	150,950	40,930						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/12/2018	16,166	3,841,272	237.6100	108,476			403,950	...	403,950	108,695						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	1,599	371,168	232.1700	18,801			47,911	...	47,911	10,069						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	294	68,282	232.5600	3,400			8,689	...	8,689	1,840						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	14,610	3,394,110	232.3100	170,940			435,884	...	435,884	91,852						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	26,999	6,272,948	232.3400	315,348			804,711	...	804,711	169,672						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	14,117	3,426,972	242.7500	105,315			283,247	...	283,247	71,182						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	33,473	7,775,504	232.2900	391,972			999,289	...	999,289	210,494						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/12/2018	178	41,262	232.2500	1,611			5,388	...	5,388	1,250						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	8,074	1,961,897	243.0000	59,584			160,186	...	160,186	40,395						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	110,088	25,572,311	232.2900	1,289,129			3,286,492	...	3,286,492	692,279						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	34,986	8,409,604	240.3700	290,734			777,446	...	777,446	188,664						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	71,124	16,522,200	232.3000	832,156			2,122,617	...	2,122,617	447,202						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	72,402	17,355,558	239.7100	619,040			1,652,898	...	1,652,898	396,993						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	10,534	2,534,427	240.6000	86,588			231,856	...	231,856	56,465						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	16,059	3,836,215	238.8800	142,445			378,976	...	378,976	89,827						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	135,151	32,222,716	238.4200	1,223,117			3,247,322	...	3,247,322	763,973						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	91,122	21,595,072	236.9900	877,508			2,311,684	...	2,311,684	530,918						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/12/2018	1,261	293,005	232.4200	11,321			38,016	...	38,016	8,858						003.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/12/2018	5,067	1,177,368	232.3700	45,652	.....	.....	.....153,045	...	153,045	35,611	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/12/2018	8,256	1,981,350	239.9900	48,050	.....	.....	.....186,729	...	186,729	53,553	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/12/2018	621	144,476	232.5500	5,542	.....	.....	.....18,654	...	18,654	4,362	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/12/2018	5,085	1,180,709	232.2100	46,169	.....	.....	.....154,395	...	154,395	35,766	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/12/2018	15,567	3,728,419	239.5100	93,245	.....	.....	.....359,521	...	359,521	101,821	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/12/2018	2,939	696,478	236.9600	20,486	.....	.....	.....75,345	...	75,345	19,916	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	1,570	367,045	233.7600	22,658	.....	.....	.....44,640	...	44,640	9,626	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	20,515	4,805,289	234.2300	290,906	.....	.....	.....574,040	...	574,040	124,866	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	18,467	4,316,002	233.7100	267,038	.....	.....	.....525,907	...	525,907	113,301	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	9,559	2,337,364	244.5300	89,946	.....	.....	.....176,998	...	176,998	45,257	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	10,887	2,542,691	233.5600	158,292	.....	.....	.....311,589	...	311,589	66,942	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	1,979	482,032	243.5600	19,395	.....	.....	.....38,326	...	38,326	9,679	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	81,469	19,051,514	233.8500	1,172,338	.....	.....	.....2,309,147	...	2,309,147	498,777	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	27,553	6,669,037	242.0400	287,658	.....	.....	.....570,833	...	570,833	141,175	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	31,516	7,356,572	233.4200	460,771	.....	.....	.....906,259	...	906,259	194,195	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	71,037	17,161,824	241.5900	755,123	.....	.....	.....1,500,474	...	1,500,474	368,678	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	2,554	615,531	241.0500	27,757	.....	.....	.....55,185	...	55,185	13,451	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	9,320	2,239,594	240.3000	104,384	.....	.....	.....207,788	...	207,788	50,075	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	167,502	40,247,457	240.2800	1,877,701	.....	.....	.....3,737,512	...	3,737,512	900,437	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	35,710	8,518,511	238.5500	428,872	.....	.....	.....853,775	...	853,775	200,167	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2018	8,802	2,122,104	241.0800	71,212			189,448	...	189,448	55,437						003.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2018	517	122,862	237.5200	5,054			12,964	...	12,964	3,461						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2018	1,626	392,148	241.2000	13,055			34,797	...	34,797	10,212						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2018	20,808	5,004,661	240.5200	173,536			459,406	...	459,406	132,583						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2018	40,401	9,673,599	239.4400	357,144			935,389	...	935,389	262,646						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2018	204	48,597	238.3600	1,906			4,939	...	4,939	1,348						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2018	1,280	305,519	238.7500	11,722			30,506	...	30,506	8,414						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2018	2,046	479,373	234.3400	23,443			57,743	...	57,743	14,138						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2018	713	166,082	232.8300	8,795			21,207	...	21,207	4,981						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2018	2,939	715,356	243.4400	20,834			56,360	...	56,360	17,413						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2018	6,847	1,601,473	233.8900	80,180			196,345	...	196,345	47,483						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2018	11,017	2,652,496	240.7700	90,668			240,497	...	240,497	69,840						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2018	881	205,581	233.2200	10,666			25,865	...	25,865	6,141						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2018	661	155,427	235.1000	7,299			18,162	...	18,162	4,541						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2018	114	26,559	233.6700	1,346			3,284	...	3,284	789						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2018	1,892	442,082	233.6600	22,420			54,687	...	54,687	13,142						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/09/2018	231	55,347	239.7000	2,431			5,284	...	5,284	1,485						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/09/2018	3,745	932,552	248.9900	23,933			51,517	...	51,517	17,146						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/09/2018	7,141	1,723,922	241.4000	69,057			151,359	...	151,359	44,303						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/09/2018	2,552	640,166	250.8400	14,649			30,647	...	30,647	10,295						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/09/2018	1,801	452,016	251.0500	10,191			21,271	...	21,271	7,148						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/09/2018	247	58,390	236.7400	2,999			6,370	...	6,370	1,658						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/09/2018	7,982	1,988,653	249.1500	50,524			108,569	...	108,569	36,181						003.....

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SCHEDULE DB - PART A - SECTION 1

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

QE06.13

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/09/2018	70	16,947	243.8100	592	.....	.....	.....1,307	...	1,307	403	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/09/2018	3,694	925,612	250.5900	21,498	.....	.....	.....45,218	...	45,218	15,182	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/09/2018	103	25,890	251.0200	585	.....	.....	.....1,221	...	1,221	410	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/09/2018	12,447	3,052,244	245.2200	98,331	.....	.....	.....216,806	...	216,806	68,662	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/09/2018	160	37,973	236.7400	1,950	.....	.....	.....4,142	...	4,142	1,078	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/09/2018	24,801	6,109,024	246.3200	184,273	.....	.....	.....405,243	...	405,243	130,674	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/09/2018	5,042	1,230,660	244.0600	42,407	.....	.....	.....93,594	...	93,594	29,010	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	5,268	1,254,981	238.2100	74,126	.....	.....	.....127,638	...	127,638	29,612	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	557	134,644	241.9300	6,795	.....	.....	.....11,593	...	11,593	2,846	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	587	152,919	260.6200	3,204	.....	.....	.....4,133	...	4,133	1,104	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	14,387	3,444,857	239.4400	193,363	.....	.....	.....332,206	...	332,206	78,585	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	24,417	5,875,848	240.6500	313,265	.....	.....	.....536,789	...	536,789	129,344	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	12,360	3,090,623	250.0500	108,521	.....	.....	.....173,058	...	173,058	46,402	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	15,125	3,642,463	240.8200	192,847	.....	.....	.....330,189	...	330,189	79,763	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	1,249	318,923	255.3100	8,707	.....	.....	.....12,759	...	12,759	3,496	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/09/2018	2,755	676,407	245.5600	21,348	.....	.....	.....47,060	...	47,060	14,991	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	80,553	19,358,418	240.3200	1,047,185	.....	.....	.....1,795,111	...	1,795,111	430,414	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	28,022	6,974,361	248.8900	258,362	.....	.....	.....417,880	...	417,880	111,035	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	8,189	2,079,091	253.9000	60,841	.....	.....	.....91,466	...	91,466	25,008	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	6,753	1,619,601	239.8300	89,411	.....	.....	.....153,516	...	153,516	36,534	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	64,302	15,934,567	247.8100	619,867	.....	.....	.....1,014,856	...	1,014,856	267,070	.....	.....	.....	.....	.....	003.....

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	5,769	1,428,476	247.6300	56,071	.....	.....	.....91,892	...	91,892	24,141	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/09/2018	1,529	371,979	243.2300	13,443	.....	.....	.....29,641	...	29,641	9,035	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/09/2018	313	80,385	256.7400	1,246	.....	.....	.....2,171	...	2,171	668	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/09/2018	793	193,307	243.8900	6,729	.....	.....	.....14,845	...	14,845	4,586	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/09/2018	97	23,327	239.3300	1,046	.....	.....	.....2,266	...	2,266	630	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/09/2018	714	176,406	247.1600	5,060	.....	.....	.....11,077	...	11,077	3,614	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/09/2018	2,453	587,675	239.5800	25,977	.....	.....	.....56,423	...	56,423	15,802	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	1,595	388,477	243.5000	18,315	.....	.....	.....31,010	...	31,010	7,775	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	6,562	1,601,802	244.0900	73,629	.....	.....	.....124,171	...	124,171	31,370	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	123,255	30,409,375	246.7200	1,243,639	.....	.....	.....2,055,992	...	2,055,992	535,236	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	1,001	248,172	247.8200	9,654	.....	.....	.....15,797	...	15,797	4,158	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2018	195	47,487	243.1600	1,828	.....	.....	.....3,798	...	3,798	1,142	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2018	6,638	1,675,404	252.4100	37,171	.....	.....	.....70,737	...	70,737	23,256	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2018	8,499	2,056,656	241.9800	84,483	.....	.....	.....175,182	...	175,182	51,380	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2018	898	225,437	251.1500	5,413	.....	.....	.....10,581	...	10,581	3,489	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2018	4,941	1,243,230	251.6400	28,951	.....	.....	.....56,046	...	56,046	18,475	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2018	3,642	908,662	249.5200	24,144	.....	.....	.....48,415	...	48,415	15,882	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2018	378	93,482	247.5700	2,794	.....	.....	.....5,719	...	5,719	1,845	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2018	18,919	4,736,720	250.3700	119,378	.....	.....	.....236,554	...	236,554	77,904	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2018	2,031	509,069	250.7100	12,569	.....	.....	.....24,753	...	24,753	8,159	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2018	8,755	2,174,445	248.3800	61,894	.....	.....	.....125,819	...	125,819	40,922	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2018	21,047	5,232,735	248.6200	146,909			297,687	...	297,687	97,025						003.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2018	1,123	272,013	242.1600	11,064	.....	.....	.....22,953	...	22,953	6,759	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2018	544	135,079	248.3700	3,845	.....	.....	.....7,821	...	7,821	2,543	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2018	132	32,788	248.4900	928	.....	.....	.....1,883	...	1,883	613	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2018	57	14,482	255.1000	270	.....	.....	.....475	...	475	151	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2018	854	207,990	243.5600	7,831	.....	.....	.....16,270	...	16,270	4,929	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2018	374	90,877	242.8500	3,559	.....	.....	.....7,392	...	7,392	2,209	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2018	1,644	416,650	253.4600	8,647	.....	.....	.....16,015	...	16,015	5,224	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2018	3,736	906,858	242.7500	35,714	.....	.....	.....74,159	...	74,159	22,108	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2018	88	22,125	251.5900	517	.....	.....	.....1,002	...	1,002	331	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2018	2,638	638,848	242.2100	25,927	.....	.....	.....53,765	...	53,765	15,848	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	182	44,377	243.1900	2,215	.....	.....	.....3,601	...	3,601	892	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	2,183	531,782	243.5600	26,135	.....	.....	.....42,376	...	42,376	10,546	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	1,341	326,558	243.6000	16,020	.....	.....	.....25,972	...	25,972	6,467	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	6,189	1,597,953	258.1800	39,983	.....	.....	.....52,619	...	52,619	14,159	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	27,053	6,579,126	243.1900	328,429	.....	.....	.....533,823	...	533,823	132,234	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	15,512	3,768,662	242.9500	190,178	.....	.....	.....309,357	...	309,357	76,396	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	10,930	2,774,507	253.8400	85,583	.....	.....	.....123,340	...	123,340	33,341	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	37,894	9,225,947	243.4700	455,102	.....	.....	.....738,439	...	738,439	183,568	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	16,174	4,112,832	254.2800	124,220	.....	.....	.....177,633	...	177,633	48,060	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	56,208	13,664,128	243.1000	684,612	.....	.....	.....1,113,541	...	1,113,541	275,521	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	24,758	6,221,420	251.2900	216,384			324,763	...	324,763	86,840						003.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	49,780	12,609,261	253.3000	399,235			580,483	...	580,483	156,671						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	5,298	1,286,937	242.9200	65,004			105,793	...	105,793	26,115						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	64,978	16,278,286	250.5200	586,751			890,036	...	890,036	236,860						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	45,220	11,372,817	251.5000	391,605			586,116	...	586,116	156,913						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	723	181,875	251.4000	6,294			9,431	...	9,431	2,524						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	2,708	672,858	248.5100	26,588			41,330	...	41,330	10,838						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	163,624	40,776,837	249.2100	1,560,977			2,406,989	...	2,406,989	634,697						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	10,588	2,624,115	247.8400	106,832			167,323	...	167,323	43,620						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/16/2018	1,240	300,475	242.3300	11,345			25,119	...	25,119	7,329						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/16/2018	6,648	1,667,834	250.8900	39,354			80,305	...	80,305	25,921						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/16/2018	2,988	725,499	242.8400	27,605			59,025	...	59,025	17,399						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/16/2018	2,273	571,439	251.3600	13,095			26,502	...	26,502	8,553						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/16/2018	10,249	2,564,387	250.2100	63,133			130,150	...	130,150	41,960						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/16/2018	2,571	643,926	250.4400	15,633			32,111	...	32,111	10,359						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/16/2018	27,177	6,765,644	248.9500	180,182			376,821	...	376,821	120,770						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/16/2018	1,485	369,622	248.8300	9,908			20,763	...	20,763	6,649						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/16/2018	14,519	3,611,368	248.7300	97,424			204,310	...	204,310	65,384						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/16/2018	98	23,841	243.1000	894			1,913	...	1,913	567						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/16/2018	450	109,225	242.9700	4,127			8,824	...	8,824	2,608						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/16/2018	93	22,468	240.4000	978			2,071	...	2,071	580						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/16/2018	305	77,917	255.8500	1,334			2,404	...	2,404	738						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/16/2018	2,061	498,077	241.6500	20,261			43,137	...	43,137	12,411						003.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/16/2018	612	148,785	243.1400	5,569	.....	.....	.....11,910	...	11,910	3,531	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/16/2018	4,465	1,129,268	252.9100	23,442	.....	.....	.....45,980	...	45,980	14,744	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/16/2018	2,802	677,464	241.8200	27,287	.....	.....	.....58,162	...	58,162	16,794	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	1,153	279,893	242.7900	13,880	.....	.....	.....23,176	...	23,176	5,658	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	487	118,263	242.7000	5,886	.....	.....	.....9,835	...	9,835	2,398	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	6,829	1,657,274	242.6800	82,563	.....	.....	.....137,950	...	137,950	33,630	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	5,483	1,409,086	256.9800	36,299	.....	.....	.....50,996	...	50,996	13,589	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	24,607	5,958,766	242.1600	303,647	.....	.....	.....508,349	...	508,349	123,082	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	5,079	1,233,222	242.8100	61,100	.....	.....	.....102,017	...	102,017	24,911	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	6,019	1,525,183	253.3800	46,770	.....	.....	.....70,231	...	70,231	18,705	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	56,428	13,673,553	242.3200	691,803	.....	.....	.....1,157,755	...	1,157,755	280,916	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	20,182	5,108,387	253.1200	158,628	.....	.....	.....239,149	...	239,149	63,647	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	24,343	5,915,609	243.0100	290,413	.....	.....	.....484,696	...	484,696	118,656	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	5,870	1,471,304	250.6400	51,364	.....	.....	.....80,180	...	80,180	21,090	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	63,682	16,036,434	251.8200	529,199	.....	.....	.....814,008	...	814,008	215,474	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	10,486	2,622,858	250.1400	93,636	.....	.....	.....147,201	...	147,201	38,599	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	80,786	20,227,109	250.3800	714,145	.....	.....	.....1,119,334	...	1,119,334	293,953	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	77,025	19,179,305	249.0000	721,727	.....	.....	.....1,149,338	...	1,149,338	299,003	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	901	223,651	248.1400	8,752	.....	.....	.....14,063	...	14,063	3,634	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2018	240	58,532	243.5900	2,214	.....	.....	.....4,571	...	4,571	1,353	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2018	1,825	443,339	242.8800	17,441	.....	.....	.....35,989	...	35,989	10,512	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2018	452	115,282	255.2700	2,143	.....	.....	.....3,810	...	3,810	1,169	.....	.....	.....	.....	.....	003.....

QE06.17

SCHEDULE DB - PART A - SECTION 1

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

QE06.18

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2018	2,029	494,143	243.5200	18,760	.....	.....	.....38,738	...	38,738	11,448	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2018	1,687	428,263	253.8800	8,717	.....	.....	.....16,113	...	16,113	5,046	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2018	4,509	1,095,329	242.9200	42,995	.....	.....	.....88,725	...	88,725	25,935	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2018	6,659	1,677,145	251.8500	38,846	.....	.....	.....75,103	...	75,103	23,858	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2018	333	81,045	243.0200	3,164	.....	.....	.....6,530	...	6,530	1,913	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2018	406	101,916	251.1600	2,465	.....	.....	.....4,823	...	4,823	1,534	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2018	26,178	6,580,782	251.3900	156,877	.....	.....	.....305,821	...	305,821	97,258	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2018	1,774	444,899	250.7800	11,016	.....	.....	.....21,690	...	21,690	6,901	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2018	37,998	9,507,435	250.2100	243,828	.....	.....	.....484,102	...	484,102	153,900	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2018	293	73,097	249.3600	1,975	.....	.....	.....3,963	...	3,963	1,256	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2018	3,808	946,997	248.7000	26,622	.....	.....	.....53,801	...	53,801	16,988	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2018	286	69,468	243.0900	2,701	.....	.....	.....5,576	...	5,576	1,635	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	208	50,505	243.0600	2,550	.....	.....	.....4,132	...	4,132	1,005	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	8,645	2,100,971	243.0400	106,147	.....	.....	.....172,066	...	172,066	41,843	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	4,883	1,259,343	257.9200	32,109	.....	.....	.....42,977	...	42,977	11,331	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	16,818	4,085,526	242.9200	207,473	.....	.....	.....336,521	...	336,521	81,714	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	1,715	417,422	243.4500	20,722	.....	.....	.....33,518	...	33,518	8,192	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	1,406	357,219	254.0100	11,002	.....	.....	.....15,880	...	15,880	4,204	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	82,395	20,023,669	243.0200	1,012,521	.....	.....	.....1,641,472	...	1,641,472	399,076	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	18,910	4,804,556	254.0800	147,484	.....	.....	.....212,628	...	212,628	56,300	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	11,506	2,795,419	242.9500	141,776	.....	.....	.....229,927	...	229,927	55,852	.....	.....	.....	.....	.....	003.....

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	330	82,887	251.2800	2,902			4,364	...	4,364	1,143						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	57,575	14,541,715	252.5700	479,346			707,899	...	707,899	186,604						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	4,377	1,097,330	250.7100	39,438			59,765	...	59,765	15,608						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	95,656	24,042,282	251.3400	839,280			1,261,373	...	1,261,373	330,602						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	24,583	6,129,568	249.3400	234,548			361,356	...	361,356	93,502						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/13/2018	19	4,753	244.2700	195			357	...	357	106						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/13/2018	682	166,420	244.0600	6,921			12,662	...	12,662	3,739						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/13/2018	124	31,788	256.5600	631			938	...	938	279						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/13/2018	633	154,347	243.6500	6,563			12,015	...	12,015	3,523						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/13/2018	29	7,089	244.2700	291			533	...	533	158						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/13/2018	2,952	752,682	254.9700	16,531			25,889	...	25,889	7,940						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/13/2018	5,969	1,456,279	243.9900	60,760			111,237	...	111,237	32,810						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/13/2018	10,801	2,730,209	252.7700	68,695			114,039	...	114,039	35,762						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/13/2018	8,484	2,136,729	251.8400	56,931			96,317	...	96,317	30,307						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/13/2018	26,464	6,641,363	250.9600	186,570			320,781	...	320,781	101,010						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/13/2018	162	40,433	248.9700	1,276			2,260	...	2,260	707						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/13/2018	451	109,818	243.3700	4,738			8,681	...	8,681	2,533						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/13/2018	729	181,918	249.5000	5,571			9,793	...	9,793	3,072						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/12/2019	1,022	249,163	243.8300	13,356			19,664	...	19,664	4,804						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/12/2019	6,278	1,531,625	243.9600	81,616			120,113	...	120,113	29,387						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/12/2019	8,295	2,145,717	258.6700	59,062			69,973	...	69,973	18,318						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/12/2019	17,959	4,380,181	243.9000	234,005			344,508	...	344,508	84,228						003.....

QE06.19

SCHEDULE DB - PART A - SECTION 1

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

QE06.20

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/12/2019	412	100,401	243.6100	5,432	.....	.....	.....8,009	...	8,009	1,952	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/12/2019	258	65,926	255.1600	2,142	.....	.....	.....2,735	...	2,735	721	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/12/2019	114,150	27,845,844	243.9400	1,485,096	.....	.....	.....2,185,851	...	2,185,851	534,662	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/12/2019	22,656	5,779,836	255.1100	188,273	.....	.....	.....240,573	...	240,573	63,464	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/12/2019	2,506	611,131	243.8700	32,703	.....	.....	.....48,137	...	48,137	11,765	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/12/2019	2,451	618,074	252.1300	23,068	.....	.....	.....31,044	...	31,044	8,127	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/12/2019	74,076	18,777,563	253.4900	658,537	.....	.....	.....867,185	...	867,185	228,134	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/12/2019	2,655	667,387	251.4000	25,750	.....	.....	.....35,023	...	35,023	9,134	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/12/2019	105,077	26,492,940	252.1300	988,770	.....	.....	.....1,330,648	...	1,330,648	348,320	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/12/2019	7,598	1,901,324	250.2500	77,269	.....	.....	.....106,733	...	106,733	27,645	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/04/2018	12	2,974	243.9800	94	.....	.....	.....227	...	227	66	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/04/2018	1,586	387,681	244.4700	11,846	.....	.....	.....28,840	...	28,840	8,447	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/04/2018	135	34,565	256.8200	432	.....	.....	.....1,014	...	1,014	297	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/04/2018	2,760	675,607	244.7700	20,232	.....	.....	.....49,404	...	49,404	14,533	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/04/2018	209	51,177	245.4400	1,468	.....	.....	.....3,599	...	3,599	1,069	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/04/2018	5,743	1,468,970	255.7800	19,929	.....	.....	.....47,623	...	47,623	14,237	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/04/2018	8,749	2,137,041	244.2500	66,233	.....	.....	.....160,966	...	160,966	46,986	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/04/2018	17,189	4,357,040	253.4800	70,474	.....	.....	.....173,285	...	173,285	53,258	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/04/2018	339	83,000	244.8300	2,478	.....	.....	.....6,048	...	6,048	1,780	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/04/2018	202	51,122	252.9300	863	.....	.....	.....2,129	...	2,129	657	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/04/2018	337	82,236	244.0900	2,577			6,250	...	6,250	1,820						003.....

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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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/04/2018	17,709	4,473,648	252.6200	77,211			191,047	...	191,047	59,010						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/04/2018	54,122	13,628,962	251.8200	249,502			620,351	...	620,351	192,070						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/04/2018	462	113,015	244.7900	3,380			8,255	...	8,255	2,429						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/04/2018	798	198,964	249.4000	4,348			10,837	...	10,837	3,340						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/04/2018	3,730	929,959	249.2900	20,480			51,046	...	51,046	15,726						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/03/2019	690	168,526	244.3900	6,799			12,966	...	12,966	3,162						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/03/2019	9,242	2,258,501	244.3800	91,216			173,845	...	173,845	42,387						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/03/2019	8,018	2,079,711	259.3800	36,803			65,272	...	65,272	16,930						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/03/2019	36,989	9,040,839	244.4200	364,341			694,543	...	694,543	169,422						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/03/2019	198	48,449	244.8300	1,912			3,648	...	3,648	894						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/03/2019	1,200	306,636	255.5000	6,805			12,552	...	12,552	3,287						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/03/2019	174,360	42,613,626	244.4000	1,719,191			3,276,914	...	3,276,914	799,169						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/03/2019	38,864	9,930,156	255.5100	220,359			406,209	...	406,209	106,364						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/03/2019	170	41,605	244.8100	1,643			3,135	...	3,135	768						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/03/2019	102,952	26,152,884	254.0300	631,095			1,176,219	...	1,176,219	307,385						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/03/2019	433	109,336	252.4800	2,880			5,411	...	5,411	1,407						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/03/2019	154,286	38,992,587	252.7300	1,012,113			1,900,518	...	1,900,518	494,645						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/03/2019	2,020	505,851	250.4100	14,908			28,276	...	28,276	7,272						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/02/2016	05/31/2018	141	34,373	243.5900	1,159			2,688	...	2,688	764						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/02/2016	05/31/2018	28,632	7,191,472	251.1700	145,164			347,329	...	347,329	105,847						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/02/2016	05/31/2018	52,910	13,259,687	250.6100	278,834			667,221	...	667,221	203,149						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/02/2016	05/31/2018	2,583	630,423	244.0700	20,612			48,018	...	48,018	13,744						003.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/02/2016	05/31/2018	790	197,473	249.8800	4,370	.....	.....	.....10,467	...	10,467	3,179	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/02/2016	05/31/2018	2,377	589,383	247.9900	14,878	.....	.....	.....35,492	...	35,492	10,654	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/02/2016	05/31/2019	1,305	318,015	243.6600	13,704	.....	.....	.....25,408	...	25,408	6,068	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/02/2016	05/31/2019	11,562	2,816,205	243.5700	121,866	.....	.....	.....225,967	...	225,967	53,908	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/02/2016	05/31/2019	11,589	2,992,841	258.2500	58,872	.....	.....	.....103,297	...	103,297	26,640	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/02/2016	05/31/2019	48,890	11,900,388	243.4100	519,215	.....	.....	.....962,137	...	962,137	229,102	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/02/2016	05/31/2019	190,437	46,369,403	243.4900	2,014,819	.....	.....	.....3,734,750	...	3,734,750	890,146	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/02/2016	05/31/2018	196	47,886	243.7700	1,595	.....	.....	.....3,708	...	3,708	1,056	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/02/2016	05/31/2019	59,308	15,110,607	254.7800	362,968	.....	.....	.....655,012	...	655,012	169,430	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/02/2016	05/31/2019	144,170	36,500,875	253.1800	957,287	.....	.....	.....1,746,523	...	1,746,523	449,827	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/02/2016	05/31/2019	150,807	37,976,251	251.8200	1,073,747	.....	.....	.....1,970,353	...	1,970,353	504,430	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/02/2016	05/31/2018	3,197	777,763	243.2700	26,760	.....	.....	.....61,880	...	61,880	17,487	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/02/2016	05/31/2018	770	197,284	256.2800	2,717	.....	.....	.....6,244	...	6,244	1,838	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/02/2016	05/31/2018	2,337	569,441	243.6300	19,143	.....	.....	.....44,433	...	44,433	12,630	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/02/2016	05/31/2018	3,675	935,286	254.5100	14,773	.....	.....	.....34,627	...	34,627	10,421	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/02/2016	05/31/2018	10,340	2,518,480	243.5700	84,994	.....	.....	.....197,156	...	197,156	55,989	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/02/2016	05/31/2018	11,961	3,021,240	252.6000	55,019	.....	.....	.....130,816	...	130,816	39,811	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/02/2016	05/31/2018	1,618	392,512	242.6600	14,024	.....	.....	.....32,255	...	32,255	9,022	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2016	06/15/2018	217	53,591	247.4300	1,696	.....	.....	.....3,352	...	3,352	989	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2016	06/15/2018	861	211,800	246.0500	7,317	.....	.....	.....14,415	...	14,415	4,195	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2016	06/14/2019	332	81,787	246.7100	3,497			5,629	...	5,629	1,377						003.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2016	06/14/2019	5,702	1,410,422	247.3400	58,506			93,978	...	93,978	23,127						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2016	06/14/2019	8,914	2,334,616	261.9100	44,302			62,666	...	62,666	15,673						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2016	06/14/2019	33,192	8,192,464	246.8200	348,517			560,728	...	560,728	137,342						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2016	06/14/2019	104,478	25,795,710	246.9000	1,092,844			1,758,331	...	1,758,331	430,992						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2016	06/14/2019	27,500	7,105,876	258.4000	164,722			244,553	...	244,553	62,520						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2016	06/14/2019	97,536	25,050,250	256.8300	633,011			957,403	...	957,403	245,718						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2016	06/14/2019	92,871	23,697,051	255.1600	656,600			1,008,299	...	1,008,299	258,903						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2016	06/15/2018	2,432	597,001	245.4500	21,404			42,090	...	42,090	12,161						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2016	06/15/2018	58	15,034	259.9700	195			337	...	337	90						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2016	06/15/2018	376	92,124	245.2900	3,335			6,555	...	6,555	1,890						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2016	06/15/2018	3,734	967,270	259.0600	13,479			23,794	...	23,794	6,551						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2016	06/15/2018	3,808	940,724	247.0500	30,501			60,259	...	60,259	17,730						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2016	06/15/2018	8,358	2,140,500	256.0900	37,362			69,770	...	69,770	20,414						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2016	06/15/2018	16,417	4,188,320	255.1200	78,474			148,622	...	148,622	44,000						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2016	06/15/2018	30,926	7,863,980	254.2800	156,488			299,561	...	299,561	89,375						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/06/2018	517	128,960	249.2600	4,336			7,195	...	7,195	2,127						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/06/2018	1,726	427,666	247.7800	15,741			26,257	...	26,257	7,680						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/05/2019	546	135,671	248.6100	6,068			8,485	...	8,485	2,099						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/05/2019	8,604	2,138,849	248.5800	95,852			133,986	...	133,986	33,147						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/05/2019	9,002	2,372,716	263.5900	48,518			57,082	...	57,082	14,090						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/05/2019	26,506	6,583,521	248.3800	297,661			416,811	...	416,811	102,947						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/05/2019	136,171	33,816,768	248.3400	1,531,927			2,145,512	...	2,145,512	529,742						003.....

QE06.23

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/05/2019	32,423	8,416,977	259.6000	214,964	.....	.....	.....269,891	...	269,891	68,596	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/05/2019	108,907	28,136,028	258.3500	767,792	.....	.....	.....982,128	...	982,128	250,681	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/05/2019	109,530	28,110,751	256.6500	840,091	.....	.....	.....1,097,159	...	1,097,159	280,767	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/06/2018	1,112	276,010	248.3200	9,837	.....	.....	.....16,375	...	16,375	4,811	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/06/2018	574	149,842	260.8400	2,281	.....	.....	.....3,159	...	3,159	828	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/06/2018	1,862	461,862	248.0300	16,740	.....	.....	.....27,912	...	27,912	8,181	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/06/2018	450	116,790	259.4700	1,967	.....	.....	.....2,828	...	2,828	772	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/06/2018	4,220	1,046,781	248.0300	37,941	.....	.....	.....63,262	...	63,262	18,544	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/06/2018	9,683	2,495,737	257.7500	47,639	.....	.....	.....71,232	...	71,232	20,224	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/06/2018	19,823	5,082,689	256.4000	106,649	.....	.....	.....163,859	...	163,859	47,538	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/06/2018	26,846	6,862,203	255.6100	152,219	.....	.....	.....236,896	...	236,896	69,369	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	88	21,817	249.2000	662	.....	.....	.....1,226	...	1,226	360	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	1,627	423,692	260.4100	5,825	.....	.....	.....9,507	...	9,507	2,541	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	7,389	1,842,129	249.3100	55,491	.....	.....	.....102,763	...	102,763	30,173	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	1,765	457,148	258.9900	7,008	.....	.....	.....11,780	...	11,780	3,263	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	7,457	1,927,336	258.4600	30,723	.....	.....	.....52,205	...	52,205	14,620	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	11,615	2,990,140	257.4400	51,454	.....	.....	.....88,914	...	88,914	25,351	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	29,358	7,532,423	256.5700	137,983	.....	.....	.....241,880	...	241,880	69,801	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	332	89,547	269.7200	1,142	.....	.....	.....1,340	...	1,340	298	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	172	44,275	257.9800	1,121	.....	.....	.....1,595	...	1,595	406	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	6,141	1,531,629	249.4100	60,612	.....	.....	.....92,022	...	92,022	22,787	.....	.....	.....	.....	.....	003.....

QE06.24

SCHEDULE DB - PART A - SECTION 1

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

QE06.25

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	1,073	284,047	264.7400	4,893			6,334	...	6,334	1,537						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	274	68,397	249.3600	2,054			3,803	...	3,803	1,117						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	7,607	2,012,778	264.6000	34,992			45,365	...	45,365	11,029						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	24,599	6,133,321	249.3300	243,532			370,085	...	370,085	91,585						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	617	157,757	255.5600	4,550			6,635	...	6,635	1,689						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	105,542	26,316,776	249.3500	1,043,806			1,586,250	...	1,586,250	392,608						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	8,408	2,134,806	253.8900	67,183			99,428	...	99,428	25,218						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	24,065	6,275,982	260.7900	135,728			186,797	...	186,797	47,012						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	5,247	1,370,393	261.1800	29,016			39,685	...	39,685	9,964						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	60,538	15,688,467	259.1500	372,310			522,713	...	522,713	132,592						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	6,510	1,682,519	258.4400	41,536			58,791	...	58,791	14,943						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	77,007	19,851,635	257.7900	507,476			724,062	...	724,062	184,230						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	174	46,631	267.3500	366			478	...	478	86						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	36	8,973	249.0400	275			510	...	510	150						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	1,653	411,232	248.7700	12,828			23,765	...	23,765	6,954						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	58	15,392	263.9300	160			238	...	238	56						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	221	57,878	261.7500	719			1,132	...	1,132	290						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	1,628	406,087	249.4100	12,146			22,504	...	22,504	6,611						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	1,465	381,577	260.4600	5,230			8,519	...	8,519	2,274						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	1,101	273,173	248.1500	9,819			16,489	...	16,489	4,740						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	1,825	474,362	259.9500	7,701			11,417	...	11,417	3,089						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	1,402	363,865	259.5700	6,070			9,079	...	9,079	2,478						003.....

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
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Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	2,200	570,147	259.1600	9,812			14,782	...	14,782	4,069						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	4,088	1,014,191	248.1200	36,501			61,331	...	61,331	17,624						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	1,713	445,203	259.8300	7,299			10,839	...	10,839	2,941						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	1,620	418,292	258.2700	7,677			11,764	...	11,764	3,293						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	11,886	3,060,391	257.4700	59,432			92,407	...	92,407	26,183						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	13,080	3,355,559	256.5500	69,583			109,673	...	109,673	31,432						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	1,451	360,041	248.0900	12,989			21,813	...	21,813	6,266						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	37,397	9,558,384	255.5900	212,043			338,410	...	338,410	97,863						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	257	63,828	248.3300	2,270			3,810	...	3,810	1,097						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	1,294	331,308	256.0400	7,117			11,302	...	11,302	3,256						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	346	87,585	253.0200	2,309			3,791	...	3,791	1,109						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	752	186,504	248.0900	8,532			12,059	...	12,059	2,933						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	208	53,516	257.2500	1,546			2,041	...	2,041	517						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	97	26,109	268.9400	390			426	...	426	97						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	3,080	792,776	257.4200	22,697			29,903	...	29,903	7,563						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	6,533	1,620,440	248.0300	74,348			105,099	...	105,099	25,550						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	1,908	503,874	264.0600	10,018			12,022	...	12,022	2,939						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	23,052	6,074,133	263.5000	124,479			151,010	...	151,010	37,117						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	17,260	4,281,909	248.0900	195,895			276,859	...	276,859	67,340						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	1,043	278,091	266.6800	2,680			3,261	...	3,261	651						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	3,261	825,896	253.2700	29,316			40,164	...	40,164	10,087						003.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	10,628	2,708,928	254.8800	88,533			119,709	...	119,709	30,202						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	2,540	668,022	262.9500	14,125			17,285	...	17,285	4,268						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	156,622	38,875,134	248.2100	1,768,262			2,498,013	...	2,498,013	608,206						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	55,581	14,087,507	253.4600	495,225			677,515	...	677,515	170,266						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	4,605	1,190,770	258.6100	32,001			41,572	...	41,572	10,500						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	42,152	10,950,782	259.7900	276,098			353,381	...	353,381	88,957						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	44,607	11,624,532	260.6000	280,131			354,977	...	354,977	89,026						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	81,946	21,137,260	257.9400	588,375			770,981	...	770,981	194,916						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	34,321	8,846,328	257.7500	248,830			326,663	...	326,663	82,600						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	473	117,514	248.2700	4,194			7,040	...	7,040	2,025						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	86,728	22,258,803	256.6500	663,471			881,712	...	881,712	223,016						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	746	185,107	248.1300	6,662			11,187	...	11,187	3,215						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	138	36,291	262.3300	492			690	...	690	174						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	45	11,816	260.8400	180			261	...	261	69						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	1,340	332,815	248.3100	11,848			19,889	...	19,889	5,724						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	529	137,979	260.8700	2,095			3,038	...	3,038	803						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	330	82,340	249.8400	2,462			4,482	...	4,482	1,283						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	7,504	1,949,202	259.7700	29,189			48,816	...	48,816	13,150						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	1,244	322,719	259.5000	4,925			8,285	...	8,285	2,244						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	10,722	2,770,188	258.3600	45,998			78,772	...	78,772	21,753						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	919	236,175	256.9600	4,347			7,574	...	7,574	2,130						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	3,504	874,143	249.4800	26,769			48,708	...	48,708	13,919						003.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	3,348	858,831	256.5000	16,340	.....	.....	.....28,618	...	28,618	8,087	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	2,699	687,310	254.7000	14,842	.....	.....	.....26,453	...	26,453	7,575	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	1,697	423,154	249.3000	17,160	.....	.....	.....25,778	...	25,778	6,276	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	2,263	584,038	258.1200	15,001	.....	.....	.....21,260	...	21,260	5,327	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	8,499	2,192,606	257.9700	56,776	.....	.....	.....80,588	...	80,588	20,199	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	307	76,519	248.8500	2,438	.....	.....	.....4,439	...	4,439	1,264	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	451	112,393	249.2700	4,568	.....	.....	.....6,858	...	6,858	1,670	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	18,288	4,832,848	264.2600	87,966	.....	.....	.....115,413	...	115,413	28,056	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	3,153	785,902	249.2600	31,939	.....	.....	.....47,978	...	47,978	11,678	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	18,993	4,816,374	253.5900	157,450	.....	.....	.....231,337	...	231,337	57,669	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	8,487	2,172,942	256.0300	62,465	.....	.....	.....90,203	...	90,203	22,617	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	28,582	7,525,974	263.3100	144,626	.....	.....	.....192,524	...	192,524	47,186	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	43,261	10,780,316	249.1900	439,536	.....	.....	.....660,550	...	660,550	160,704	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	45,126	11,463,404	254.0300	365,973	.....	.....	.....536,622	...	536,622	133,984	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	32,098	8,313,693	259.0100	203,501	.....	.....	.....285,648	...	285,648	71,459	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	13,892	3,620,599	260.6300	80,989	.....	.....	.....111,661	...	111,661	27,800	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	435	108,430	249.3800	3,339	.....	.....	.....6,081	...	6,081	1,737	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	29,694	7,771,438	261.7200	163,612	.....	.....	.....222,404	...	222,404	55,104	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	12,739	3,300,222	259.0600	80,512	.....	.....	.....113,020	...	113,020	28,270	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	53,043	13,720,092	258.6600	342,127	.....	.....	.....482,301	...	482,301	120,746	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	47,030	12,126,323	257.8400	316,515			449,419	...	449,419	112,659						003.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	730	182,001	249.3100	5,628			10,253	...	10,253	2,927						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	2,879	752,586	261.3700	9,963			16,199	...	16,199	4,199						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	6,339	1,652,469	260.6800	23,074			38,006	...	38,006	10,033						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	2,390	622,990	260.7100	8,674			14,288	...	14,288	3,769						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	930	242,430	260.6300	3,395			5,602	...	5,602	1,480						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	1,422	354,842	249.4900	10,852			19,759	...	19,759	5,646						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	631	157,003	248.6700	5,360			9,265	...	9,265	2,590						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	19,259	4,989,526	259.0800	84,353			136,611	...	136,611	37,002						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	1,156	299,414	259.0600	5,074			8,212	...	8,212	2,225						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	821	206,271	251.2900	5,968			10,282	...	10,282	2,911						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	1,744	449,955	257.9500	8,268			13,570	...	13,570	3,735						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	901	223,079	247.5800	8,145			14,062	...	14,062	3,898						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	6,753	1,676,582	248.2600	58,754			101,455	...	101,455	28,278						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	666	170,707	256.3200	3,516			5,883	...	5,883	1,646						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	4,846	1,227,833	253.3500	31,017			53,011	...	53,011	15,031						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	3,605	913,354	253.3400	23,110			39,462	...	39,462	11,189						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	583	144,333	247.3700	6,727			9,758	...	9,758	2,325						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	1,684	417,456	247.9000	14,954			25,817	...	25,817	7,176						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	4,476	1,157,876	258.6900	30,436			41,227	...	41,227	10,328						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	11,568	2,973,961	257.0800	85,142			117,157	...	117,157	29,347						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	46,381	12,194,406	262.9200	253,702			327,395	...	327,395	80,828						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	582	144,014	247.4300	6,693			9,707	...	9,707	2,314						003.....

QE06.29

SCHEDULE DB - PART A - SECTION 1

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

QE06.30

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	47,321	11,971,623	252.9900	423,992	.....	.....	.....600,558	...	600,558	148,740	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	3,474	886,020	255.0800	28,170	.....	.....	.....39,389	...	39,389	9,832	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	52,950	13,905,750	262.6200	294,402	.....	.....	.....381,200	...	381,200	94,278	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	7,788	1,935,749	248.5400	85,362	.....	.....	.....123,368	...	123,368	29,697	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	19,403	4,926,197	253.8900	166,671	.....	.....	.....234,753	...	234,753	58,364	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	96,204	24,833,084	258.1300	672,464	.....	.....	.....916,212	...	916,212	229,590	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	459	113,427	247.3700	4,196	.....	.....	.....7,239	...	7,239	2,003	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	7,788	2,031,422	260.8500	47,427	.....	.....	.....62,811	...	62,811	15,662	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	9,256	2,415,633	260.9800	55,999	.....	.....	.....74,045	...	74,045	18,455	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	4,007	1,032,570	257.6800	28,651	.....	.....	.....39,189	...	39,189	9,820	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	22,425	5,782,369	257.8500	158,996	.....	.....	.....217,132	...	217,132	54,411	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	18,678	4,787,460	256.3200	142,697	.....	.....	.....197,584	...	197,584	49,449	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	60	14,715	246.8200	563	.....	.....	.....970	...	970	267	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	6,375	1,659,010	260.2300	25,756	.....	.....	.....41,018	...	41,018	10,889	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	10,738	2,794,064	260.2000	43,489	.....	.....	.....69,268	...	69,268	18,398	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	598	154,507	258.2600	2,776	.....	.....	.....4,539	...	4,539	1,244	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	290	74,772	257.8700	1,380	.....	.....	.....2,270	...	2,270	625	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	551	136,615	247.9500	4,876	.....	.....	.....8,423	...	8,423	2,342	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Bank of America Corp	B4TYDEB6GKMZO031MB27..	10/18/2016	10/13/2017	.12,935,164	12,935,164	...2,132.9800	575,615	.....	.....	.....1,635,384	...	1,635,384	756,984	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB653...	10/18/2016	10/13/2017	.35,287,961	35,287,961	...2,132.9800	1,467,979	.....	.....	.....4,585,002	...	4,585,002	...2,259,932	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	1,899	473,101	249.1500	14,735	.....	.....	.....27,304	...	27,304	7,534	.....	.....	.....	.....	.....	003.....

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	16,230	4,214,923	259.7000	62,972	.....	.....	.....112,697	...	112,697	30,132	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	121	31,445	259.0800	493	.....	.....	.....886	...	886	239	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	3,301	856,032	259.3400	13,170	.....	.....	.....23,600	...	23,600	6,342	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	2,597	653,337	251.5600	17,401	.....	.....	.....32,331	...	32,331	9,016	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	5,404	1,402,680	259.5600	21,184	.....	.....	.....37,955	...	37,955	10,168	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	936	233,159	249.0800	7,292	.....	.....	.....13,514	...	13,514	3,727	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	4,944	1,231,754	249.1300	38,417	.....	.....	.....71,174	...	71,174	19,635	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	5,153	1,329,711	258.0700	22,465	.....	.....	.....40,734	...	40,734	11,110	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	109	27,935	256.5900	526	.....	.....	.....963	...	963	266	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	4,396	1,131,293	257.3600	20,133	.....	.....	.....36,695	...	36,695	10,075	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	1,529	380,149	248.6600	12,215	.....	.....	.....22,603	...	22,603	6,216	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	3,369	859,146	255.0400	18,056	.....	.....	.....33,307	...	33,307	9,274	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	705	179,854	255.2900	3,713	.....	.....	.....6,844	...	6,844	1,904	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2019	4,244	1,097,911	258.6900	27,247	.....	.....	.....39,639	...	39,639	9,858	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2019	459	113,997	248.5700	4,779	.....	.....	.....7,291	...	7,291	1,740	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2019	1,748	436,011	249.4800	17,477	.....	.....	.....26,619	...	26,619	6,395	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2019	5,245	1,351,901	257.7700	35,296	.....	.....	.....51,680	...	51,680	12,848	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2019	1,290	321,897	249.5000	12,889	.....	.....	.....19,632	...	19,632	4,717	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2019	22,358	5,908,205	264.2500	107,097	.....	.....	.....147,502	...	147,502	36,072	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2019	28,861	7,321,150	253.6700	237,525	.....	.....	.....356,457	...	356,457	87,699	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2019	30,867	8,128,874	263.3500	155,262	.....	.....	.....216,026	...	216,026	53,092	.....	.....	.....	.....	.....	003.....

QE06.31

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	38	9,441	249.5600	286			531	...	531	147						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2019	23,783	5,935,383	249.5600	237,120			360,863	...	360,863	86,738						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2019	716	181,880	253.9900	5,800			8,696	...	8,696	2,142						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2019	38,962	10,090,820	258.9900	246,631			357,502	...	357,502	88,904						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2019	88,427	22,882,374	258.7700	565,936			821,997	...	821,997	204,426						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2019	20,062	5,218,553	260.1200	119,771			172,017	...	172,017	42,723						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2019	21,007	5,480,210	260.8800	120,578			171,927	...	171,927	42,630						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2019	17,056	4,475,539	262.4000	90,227			126,898	...	126,898	31,313						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2019	2,830	731,107	258.3800	18,449			26,912	...	26,912	6,692						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2019	65,328	16,661,840	255.0500	503,024			749,548	...	749,548	185,296						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	72	17,995	249.3400	554			1,026	...	1,026	283						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	700	174,251	248.9400	5,502			10,186	...	10,186	2,807						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	284	70,872	249.5400	2,153			3,993	...	3,993	1,104						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	6,233	1,626,792	261.0100	22,001			38,800	...	38,800	10,152						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	17,291	4,504,974	260.5400	63,285			112,000	...	112,000	29,548						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	209	54,487	260.7300	754			1,332	...	1,332	350						003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Societe Generale.	O2RNE8IBXP4R0TD8PU41....	11/16/2016	11/15/2017	.36,443,375	36,443,375	...2,180.3900	1,366,627			4,726,866	...	4,726,866	2,848,314						003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Societe Generale.	O2RNE8IBXP4R0TD8PU41....	11/16/2016	11/15/2017	.14,445,891	14,445,891	...2,180.3900	596,615			1,824,504	...	1,824,504	996,057						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	158	39,380	248.9700	1,656			2,313	...	2,313	632						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	830	206,668	248.8900	8,735			12,195	...	12,195	3,329						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	7,276	1,905,811	261.9200	35,072			43,252	...	43,252	11,281						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	1,802	449,619	249.4500	18,403			25,650	...	25,650	7,030						003.....

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SCHEDULE DB - PART A - SECTION 1

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

QE06.33

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	325	85,485	263.0700	1,449			1,750	...	1,750	446						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	11,946	3,102,919	259.7400	66,421			84,859	...	84,859	22,869						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	177	45,980	259.6400	992			1,268	...	1,268	342						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	658	171,820	261.2000	3,329			4,152	...	4,152	1,096						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	8,944	2,316,044	258.9500	52,322			67,578	...	67,578	18,365						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	10,500	2,697,225	256.8700	70,037			92,688	...	92,688	25,586						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	558	143,048	256.5700	3,786			5,029	...	5,029	1,391						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	1,354	341,594	252.2200	11,864			16,344	...	16,344	4,536						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	1,484	388,268	261.6500	10,684			11,761	...	11,761	2,892						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	2,815	702,130	249.3900	35,192			43,288	...	43,288	10,295						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	10,663	2,674,829	250.8500	125,398			152,926	...	152,926	36,745						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	14,660	3,895,253	265.7100	86,200			89,532	...	89,532	21,564						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	80,190	20,156,440	251.3600	922,981			1,121,792	...	1,121,792	270,387						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	7,556	1,981,274	262.2200	52,890			57,808	...	57,808	14,190						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	106,989	27,859,995	260.4000	817,398			914,927	...	914,927	225,543						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	46,842	12,232,296	261.1400	345,693			383,045	...	383,045	94,303						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	7,440	1,942,098	261.0400	55,129			61,210	...	61,210	15,073						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	18,660	4,739,893	254.0100	191,454			268,179	...	268,179	95,636						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	1,363	341,715	250.6200	13,062			18,131	...	18,131	5,003						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	30,601	7,956,071	259.9900	238,691			228,279	...	228,279	26,249						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	191,973	49,319,786	256.9100	1,727,757			2,008,676	...	2,008,676	494,775						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	40,532	10,513,580	259.3900	325,066			368,028	...	368,028	90,833						003.....

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	3,034	760,923	250.8300	28,728	.....	.....	.....39,842	...	39,842	11,005	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	123	32,285	261.5200	611	.....	.....	.....759	...	759	199	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	4,336	1,133,294	261.3600	21,681	.....	.....	.....27,012	...	27,012	7,115	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	161	40,489	251.9400	1,430	.....	.....	.....1,973	...	1,973	547	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	272	68,837	253.1600	2,260	.....	.....	.....3,092	...	3,092	860	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	6,827	1,770,627	259.3600	38,913	.....	.....	.....49,965	...	49,965	13,522	.....	.....	.....	.....	.....	003.....	
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/16/2016	12/15/2017	.39,200,229	39,200,229	...2,262.0300	1,372,008	.....	.....	.....4,491,239	...	4,491,239	...3,373,323	.....	.....	.....	.....	.....	003.....	
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/16/2016	12/15/2017	.15,636,100	15,636,100	...2,262.0300	594,172	.....	.....	.....1,938,555	...	1,938,555	...1,436,211	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	903	231,563	256.4600	7,097	.....	.....	.....8,342	...	8,342	2,290	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	7,706	2,032,462	263.7400	38,609	.....	.....	.....40,447	...	40,447	10,203	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	8,873	2,310,490	260.4000	55,012	.....	.....	.....61,267	...	61,267	16,302	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	11,345	2,992,238	263.7400	56,841	.....	.....	.....59,548	...	59,548	15,023	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	31,316	8,169,927	260.8900	188,520	.....	.....	.....208,039	...	208,039	55,016	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	1,311	346,398	264.1700	6,386	.....	.....	.....6,631	...	6,631	1,658	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	3,366	879,357	261.2500	19,792	.....	.....	.....21,728	...	21,728	5,719	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	9,125	2,380,952	260.9400	54,747	.....	.....	.....60,377	...	60,377	15,957	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/29/2016	12/27/2019	3,293	841,422	255.5200	35,004	.....	.....	.....37,519	...	37,519	9,067	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/29/2016	12/27/2019	9,191	2,355,026	256.2200	94,764	.....	.....	.....100,870	...	100,870	24,421	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/29/2016	12/27/2019	55,926	14,328,923	256.2100	576,602	.....	.....	.....614,088	...	614,088	148,671	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	434	109,999	253.1800	4,106	.....	.....	.....4,988	...	4,988	1,373	.....	.....	.....	.....	.....	003.....	
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/29/2016	12/27/2019	28,397	7,490,613	263.7800	207,016			200,220	...	200,220	47,994						003.....	

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/27/2019	73,839	19,418,185	262.9800	558,961			547,378	...	547,378	131,740						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/27/2019	187,284	47,929,719	255.9200	1,955,245			2,088,769	...	2,088,769	505,330						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/27/2019	174,025	45,476,281	261.3200	1,425,267			1,427,860	...	1,427,860	345,827						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/27/2019	285,393	74,442,033	260.8400	2,388,743			2,409,832	...	2,409,832	584,333						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	2,241	572,302	255.4100	18,710			22,246	...	22,246	6,125						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	303	77,619	256.0400	2,440			2,883	...	2,883	792						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	1,603	410,107	255.8900	13,014			15,401	...	15,401	4,236						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	562	148,174	263.5100	2,862			3,010	...	3,010	763						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	1,128	285,872	253.4600	10,501			12,721	...	12,721	3,503						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	1,478	379,101	256.5200	11,572			13,597	...	13,597	3,733						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	242	61,457	253.6500	2,231			2,700	...	2,700	744						003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Bank of America Corp	B4TYDEB6GKMZO031MB27..	01/17/2017	01/12/2018	.17,981,281	17,981,281	2,274.6400		673,759		2,164,000	...	2,164,000	...1,490,241						003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Bank of America Corp	B4TYDEB6GKMZO031MB27..	01/17/2017	01/12/2018	.40,702,628	40,702,628	...2,274.6400		1,363,945		4,509,986	...	4,509,986	...3,146,041						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	42	10,759	255.5600		380		417	...	417	37						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	4,651	1,215,546	261.3600		29,951		30,142	...	30,142	191						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	5,834	1,523,943	261.2300		37,861		38,199	...	38,199	338						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	5,779	1,508,601	261.0700		37,849		38,318	...	38,318	469						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	816	213,637	261.7200		5,134		5,141	...	5,141	7						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	308	78,701	255.8300		3,458		3,463	...	3,463	5						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	4,806	1,231,186	256.1700		53,252		53,133	...	53,133	(119)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	30,483	7,808,205	256.1500		338,056		337,358	...	337,358	(698)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	12,077	3,182,754	263.5400		96,132		87,156	...	87,156	(8,976)						003.....

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SCHEDULE DB - PART A - SECTION 1

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

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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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	18,464	4,740,706	256.7500	.....	.....199,414	.....	.....197,849	...	197,849	(1,565)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	34,339	9,037,959	263.2000	.....	.....277,800	.....	.....253,100	...	253,100	(24,700)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	83	21,279	256.0300	.....	.....731	.....	.....797	...	797	66	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	66,927	17,133,217	256.0000	.....	.....746,901	.....	.....746,643	...	746,643	(258)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	87,062	22,851,931	262.4800	.....	.....728,706	.....	.....670,728	...	670,728	(57,978)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	59,784	15,350,858	256.7700	.....	.....645,672	.....	.....639,909	...	639,909	(5,763)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	40,829	10,719,254	262.5400	.....	.....340,514	.....	.....313,400	...	313,400	(27,114)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	163,883	42,803,056	261.1800	.....	.....1,455,284	.....	.....1,365,381	...	1,365,381	(89,903)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	120,204	31,441,768	261.5700	.....	.....1,048,179	.....	.....978,434	...	978,434	(69,745)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	274	70,000	255.5600	.....	.....2,473	.....	.....2,711	...	2,711	238	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	459	117,574	256.1700	.....	.....4,007	.....	.....4,359	...	4,359	352	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	460	122,142	265.3300	.....	.....2,302	.....	.....2,139	...	2,139	(163)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	5,028	1,285,777	255.7000	.....	.....45,055	.....	.....49,306	...	49,306	4,251	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	1,731	444,389	256.7400	.....	.....14,626	.....	.....15,809	...	15,809	1,183	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	2,720	710,502	261.2600	.....	.....17,622	.....	.....17,765	...	17,765	143	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	988	260,825	264.0600	.....	.....5,363	.....	.....5,126	...	5,126	(237)	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options.....	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT09.	01/18/2017	01/12/2018	9,089	20,675,227	2,274.6400	.....	.....904,946	.....	.....1,882,563	...	1,882,563	977,618	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options.....	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT09.	01/18/2017	01/12/2018	.....	.....2,274.6400	.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/06/2017	10/31/2017	21,763	5,418,151	248.9600	.....	.....157,565	.....	.....226,096	...	226,096	68,531	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/06/2017	10/31/2017	.....	.....259.8900	.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/06/2017	11/30/2017	44,402	11,120,805	250.4600	.....	.....358,764	.....	.....499,233	...	499,233	140,469	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/06/2017	11/30/2017	.....	.....	.....265.7200	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/06/2017	01/31/2018	110,201	28,305,091	256.8500	.....	.....674,429	.....	.....736,406	...	736,406	61,977	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/06/2017	01/31/2018	.....	.....	.....277.5500	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/06/2017	12/29/2017	111,178	28,438,218	255.7900	.....	.....711,539	.....	.....811,063	...	811,063	99,524	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/06/2017	12/29/2017	.....	.....	.....275.9400	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/08/2019	1,319	339,229	257.2200	.....	.....13,399	.....	.....11,840	...	11,840	(1,559)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/07/2020	60,497	15,562,912	257.2500	.....	.....753,795	.....	.....637,119	...	637,119	(116,676)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/07/2020	122,240	32,210,337	263.5000	.....	.....1,168,618	.....	.....898,457	...	898,457	(270,161)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/07/2020	222,502	57,249,770	257.3000	.....	.....2,765,700	.....	.....2,336,935	...	2,336,935	(428,765)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/07/2020	119,898	31,535,682	263.0200	.....	.....1,170,209	.....	.....907,383	...	907,383	(262,826)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/07/2020	408,028	106,976,718	262.1800	.....	.....4,129,241	.....	.....3,247,877	...	3,247,877	(881,364)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/08/2019	2,954	759,675	257.1700	.....	.....30,072	.....	.....26,610	...	26,610	(3,462)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/08/2019	1,605	413,523	257.7000	.....	.....15,886	.....	.....13,936	...	13,936	(1,950)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/08/2019	1,337	353,872	264.7100	.....	.....8,903	.....	.....6,777	...	6,777	(2,126)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/08/2019	8,936	2,342,636	262.1700	.....	.....69,072	.....	.....55,715	...	55,715	(13,357)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/08/2019	13,087	3,424,651	261.6900	.....	.....104,039	.....	.....84,721	...	84,721	(19,318)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/08/2019	12,240	3,198,955	261.3500	.....	.....99,145	.....	.....81,353	...	81,353	(17,792)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/08/2019	315	82,950	263.7200	.....	.....2,221	.....	.....1,731	...	1,731	(490)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/07/2020	16,560	4,261,473	257.3400	.....	.....205,506	.....	.....173,551	...	173,551	(31,955)	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB653...	02/16/2017	02/15/2018	..16,186,848	16,186,848	2,349.2500	.....	.....592,439	.....	.....1,405,299	...	1,405,299	812,860	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB653...	02/16/2017	02/15/2018	..62,316,885	62,316,885	2,349.2500		2,037,762		4,708,951	...	4,708,951	2,671,189						003.....

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

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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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 Index CALL Spread (SPX) Options.....	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Wells Fargo & Co. KB1H1DSPRFMYMCUFXT09.	02/22/2017	02/15/2018	9,504	22,328,118	...2,349.2500	.....	.....1,035,025	.....	.....1,661,702	...	1,661,702	626,677	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options.....	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Wells Fargo & Co. KB1H1DSPRFMYMCUFXT09.	02/22/2017	02/15/2018	.....	.....	...2,607.6700	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	764	199,211	260.8700	.....	.....6,995	.....	.....5,350	...	5,350	(1,645)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2020	35,574	9,505,148	267.1900	.....	.....311,633	.....	.....209,980	...	209,980	(101,653)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2020	89,652	23,857,304	266.1100	.....	.....824,799	.....	.....567,080	...	567,080	(257,719)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	1,652	431,613	261.2700	.....	.....14,802	.....	.....11,231	...	11,231	(3,571)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	2,373	630,395	265.7000	.....	.....16,537	.....	.....11,322	...	11,322	(5,215)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	937	248,530	265.2400	.....	.....6,709	.....	.....4,647	...	4,647	(2,062)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	5,962	1,583,455	265.6100	.....	.....41,791	.....	.....28,665	...	28,665	(13,126)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2020	4,630	1,210,699	261.4800	.....	.....51,997	.....	.....38,801	...	38,801	(13,196)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2020	13,178	3,442,364	261.2300	.....	.....149,433	.....	.....112,041	...	112,041	(37,392)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2020	31,048	8,310,388	267.6600	.....	.....266,394	.....	.....177,754	...	177,754	(88,640)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2020	59,998	15,661,794	261.0400	.....	.....685,773	.....	.....515,751	...	515,751	(170,022)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	61	21,267	347.8900	.....	.....727	.....	.....723	...	723	(4)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	28,415	10,048,442	353.6300	.....	.....264,545	.....	.....246,749	...	246,749	(17,796)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	1,489	531,042	356.6700	.....	.....12,090	.....	.....10,818	...	10,818	(1,272)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	2,803	1,003,457	357.9800	.....	.....21,416	.....	.....18,800	...	18,800	(2,616)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	20,006	7,055,319	352.6600	.....	.....194,458	.....	.....183,496	...	183,496	(10,962)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	17,390	6,129,538	352.4700	.....	.....170,424	.....	.....161,203	...	161,203	(9,221)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	1,810	642,282	354.7600	.....	.....16,041	.....	.....14,731	...	14,731	(1,310)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	4,217	1,489,290	353.1700		40,061		37,586	...	37,586	(2,475)						003.....

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

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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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	9,904	3,515,980	355.0100	.....	.....86,758	.....	.....79,419	...	79,419	(7,339)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	12,343	4,345,180	352.0300	.....	.....123,309	.....	.....117,242	...	117,242	(6,067)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2020	29,722	10,301,939	346.6100	.....	.....465,149	.....	.....435,999	...	435,999	(29,150)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	1,157	398,127	344.0700	.....	.....16,038	.....	.....16,486	...	16,486	448	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2020	52,598	18,255,146	347.0700	.....	.....811,585	.....	.....757,740	...	757,740	(53,845)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2020	66,832	23,697,970	354.5900	.....	.....809,336	.....	.....703,342	...	703,342	(105,994)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2020	81,570	28,225,577	346.0300	.....	.....1,299,406	.....	.....1,223,949	...	1,223,949	(75,457)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2020	63,236	22,400,170	354.2300	.....	.....775,276	.....	.....676,118	...	676,118	(99,158)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2020	174,049	61,435,989	352.9800	.....	.....2,222,612	.....	.....1,964,837	...	1,964,837	(257,775)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	2,735	948,339	346.6900	.....	.....34,165	.....	.....34,354	...	34,354	189	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	1,511	517,709	342.7200	.....	.....22,055	.....	.....22,906	...	22,906	851	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	1,773	616,989	348.0600	.....	.....20,935	.....	.....20,783	...	20,783	(152)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	6,425	2,230,374	347.1200	.....	.....78,904	.....	.....78,990	...	78,990	86	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	5,926	2,032,249	342.9100	.....	.....85,934	.....	.....89,093	...	89,093	3,159	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	10,537	3,660,941	347.4400	.....	.....127,707	.....	.....127,475	...	127,475	(232)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	389	138,374	355.8900	.....	.....3,270	.....	.....2,960	...	2,960	(310)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2018	49,411	12,989,721	262.8900	.....	.....250,021	.....	.....155,928	...	155,928	(94,093)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2018	89,451	23,201,886	259.3800	.....	.....628,843	.....	.....463,350	...	463,350	(165,493)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2018	.....	.....278.7300	.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2018	.....	.....280.5700	.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Bank of America Corp	B4TYDEB6GKMZO031MB27..	03/16/2017	03/15/2018	.36,763,230	36,763,230	2,385.2600	.....	.....1,227,892	.....	.....2,336,779	...	2,336,779	1,108,887	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Bank of America Corp	B4TYDEB6GKMZO031MB27..	03/16/2017	03/15/2018	.14,060,965	14,060,965	2,385.2600	.....	.....538,535	.....	.....1,026,631	...	1,026,631	488,096	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/22/2019	2,263	793,445	350.5900	.....	.....21,002	.....	.....23,604	...	23,604	2,602	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/22/2019	21,070	7,438,437	353.0300	.....	.....175,094	.....	.....192,699	...	192,699	17,605	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/22/2019	10,040	3,605,604	359.1100	.....	.....62,351	.....	.....64,386	...	64,386	2,035	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/23/2020	41,571	14,461,304	347.8700	.....	.....566,197	.....	.....585,122	...	585,122	18,925	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/23/2020	50,565	17,581,287	347.7000	.....	.....692,734	.....	.....716,491	...	716,491	23,757	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/23/2020	108,008	38,408,565	355.6100	.....	.....1,132,999	.....	.....1,100,352	...	1,100,352	(32,647)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/23/2020	153,055	53,198,850	347.5800	.....	.....2,104,506	.....	.....2,179,022	...	2,179,022	74,516	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/23/2020	89,469	31,765,823	355.0500	.....	.....957,314	.....	.....934,182	...	934,182	(23,132)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/23/2020	247,826	87,705,452	353.9000	.....	.....2,758,298	.....	.....2,720,109	...	2,720,109	(38,189)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/22/2019	1,494	519,902	348.0700	.....	.....15,474	.....	.....17,728	...	17,728	2,254	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/22/2019	1,781	618,828	347.5100	.....	.....18,894	.....	.....21,732	...	21,732	2,838	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/22/2019	706	251,837	356.7600	.....	.....4,920	.....	.....5,217	...	5,217	297	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/22/2019	6,923	2,407,068	347.6900	.....	.....72,900	.....	.....83,736	...	83,736	10,836	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/22/2019	768	278,511	362.4700	.....	.....4,026	.....	.....3,980	...	3,980	(46)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/22/2019	44,156	15,613,127	353.5900	.....	.....357,222	.....	.....391,490	...	391,490	34,268	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/22/2019	15,886	5,633,161	354.6000	.....	.....122,640	.....	.....133,066	...	133,066	10,426	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/22/2019	1,157	414,095	358.0000	.....	.....7,588	.....	.....7,938	...	7,938	350	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	2,256	785,264	348.0100	.....	.....27,280	.....	.....26,967	...	26,967	(313)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	353	122,815	347.8400	.....	.....4,301	.....	.....4,255	...	4,255	(46)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	293	105,328	359.7400	.....	.....2,111	.....	.....1,820	...	1,820	(291)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	5,842	2,036,608	348.6400	.....	.....68,872	.....	.....67,649	...	67,649	(1,223)	.....	.....	.....	.....	.....	003.....

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	32,428	11,504,870	354.7800		293,799		270,524	...	270,524	(23,275)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	6,686	2,369,315	354.3500		61,715		57,148	...	57,148	(4,567)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	188	67,379	358.3400		1,448		1,274	...	1,274	(174)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	7,118	2,514,501	353.2600		68,902		64,637	...	64,637	(4,265)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	52,017	18,121,721	348.3800		784,938		719,547	...	719,547	(65,391)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	43,239	15,384,712	355.8100		512,809		438,461	...	438,461	(74,348)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	114,757	40,693,831	354.6100		1,417,244		1,226,275	...	1,226,275	(190,969)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	11,484	3,998,377	348.1800		174,437		160,113	...	160,113	(14,324)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	31	10,609	346.8100		388		388	...	388							003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	16,512	5,752,511	348.3900		249,162		228,314	...	228,314	(20,848)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	55,677	19,842,280	356.3800		647,527		550,552	...	550,552	(96,975)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	193	50,401	261.1200		1,438		1,357	...	1,357	(81)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	15,740	4,179,567	265.5300		126,868		105,294	...	105,294	(21,574)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	45,357	12,007,430	264.7300		379,640		318,611	...	318,611	(61,029)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	57	15,277	267.6400		284		239	...	239	(45)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	492	130,570	265.1500		2,876		2,539	...	2,539	(337)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	641	170,655	266.2900		3,480		3,010	...	3,010	(470)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	786	209,063	265.9500		4,363		3,797	...	3,797	(566)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	4,100	1,069,011	260.7400		40,999		36,365	...	36,365	(4,634)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	11,841	3,079,717	260.0800		121,848		108,977	...	108,977	(12,871)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	18,280	4,869,685	266.4000		141,484		115,856	...	115,856	(25,628)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	20,066	5,218,098	260.0500		206,878		184,974	...	184,974	(21,904)						003.....

QE06.41

SCHEDULE DB - PART A - SECTION 1

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

QE06.42

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/07/2017	04/06/2018	278,084	72,171,052	259.5300	.....	.....1,543,364	.....	.....1,496,339	...	1,496,339	(47,025)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/07/2017	04/06/2018	.....	.....	.....280.8100	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/12/2019	8,785	3,065,564	348.9500	.....	.....93,298	.....	.....100,989	...	100,989	7,691	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/12/2019	12,146	4,308,394	354.7200	.....	.....99,839	.....	.....102,898	...	102,898	3,059	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/12/2019	3,387	1,219,853	360.1500	.....	.....21,474	.....	.....20,870	...	20,870	(604)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/13/2020	2,374	829,652	349.4800	.....	.....32,262	.....	.....31,580	...	31,580	(682)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/13/2020	26,273	9,172,286	349.1100	.....	.....361,521	.....	.....354,703	...	354,703	(6,818)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/13/2020	27,912	9,745,642	349.1600	.....	.....383,506	.....	.....376,073	...	376,073	(7,433)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/13/2020	11,654	4,162,676	357.1800	.....	.....122,253	.....	.....112,001	...	112,001	(10,252)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/13/2020	46,445	16,563,198	356.6200	.....	.....496,497	.....	.....457,571	...	457,571	(38,926)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/13/2020	51,291	18,284,223	356.4800	.....	.....551,378	.....	.....508,446	...	508,446	(42,932)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/12/2019	561	201,820	359.9100	.....	.....3,600	.....	.....3,506	...	3,506	(94)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/13/2020	184,871	65,701,290	355.3900	.....	.....2,063,160	.....	.....1,922,164	...	1,922,164	(140,996)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/12/2019	134	46,709	348.0800	.....	.....1,479	.....	.....1,611	...	1,611	132	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/12/2019	4,770	1,662,823	348.5900	.....	.....51,422	.....	.....55,828	...	55,828	4,406	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/12/2019	108	38,679	359.7400	.....	.....696	.....	.....679	...	679	(17)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/12/2019	7,357	2,568,949	349.1800	.....	.....77,323	.....	.....83,604	...	83,604	6,281	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/12/2019	27,438	9,746,103	355.2100	.....	.....220,324	.....	.....226,148	...	226,148	5,824	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/12/2019	1,143	405,907	355.2300	.....	.....9,176	.....	.....9,408	...	9,408	232	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	69	24,077	349.2000	.....	.....899	.....	.....789	...	789	(110)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	4,128	1,466,638	355.3100	.....	.....41,856	.....	.....34,244	...	34,244	(7,612)	.....	.....	.....	.....	.....	003.....

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	1,214	435,352	358.4800	.....	.....10,724	.....	.....8,401	...	8,401	(2,323)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/24/2020	7,834	2,740,803	349.8600	.....	.....124,326	.....	.....103,052	...	103,052	(21,274)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/24/2020	15,628	5,460,890	349.4200	.....	.....251,462	.....	.....209,219	...	209,219	(42,243)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/24/2020	41,672	14,580,525	349.8900	.....	.....660,914	.....	.....547,511	...	547,511	(113,403)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/24/2020	5,176	1,857,085	358.7800	.....	.....61,803	.....	.....46,582	...	46,582	(15,221)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/24/2020	95,871	33,553,073	349.9800	.....	.....1,516,686	.....	.....1,255,095	...	1,255,095	(261,591)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/24/2020	62,253	22,238,142	357.2200	.....	.....782,525	.....	.....600,724	...	600,724	(181,801)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/24/2020	58,996	21,066,778	357.0900	.....	.....744,526	.....	.....572,571	...	572,571	(171,955)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/24/2020	160,598	57,166,461	355.9600	.....	.....2,103,834	.....	.....1,637,816	...	1,637,816	(466,018)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	6,293	2,205,088	350.3900	.....	.....78,288	.....	.....67,849	...	67,849	(10,439)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	669	233,552	349.0700	.....	.....8,772	.....	.....7,708	...	7,708	(1,064)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	5,478	1,918,803	350.3000	.....	.....68,415	.....	.....59,326	...	59,326	(9,089)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	7,001	2,457,110	350.9500	.....	.....85,136	.....	.....73,352	...	73,352	(11,784)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	29,224	10,388,020	355.4600	.....	.....294,580	.....	.....240,421	...	240,421	(54,159)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	100	35,656	357.3500	.....	.....926	.....	.....737	...	737	(189)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	10,634	3,788,880	356.3000	.....	.....103,362	.....	.....83,444	...	83,444	(19,918)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	695	249,492	358.8000	.....	.....6,050	.....	.....4,720	...	4,720	(1,330)	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Societe Generale.	O2RNE8BXP4R0TD8PU41....	04/19/2017	04/13/2018	.25,911,968	25,911,968	2,328.9500	.....	.....1,039,070	.....	.....2,606,226	...	2,606,226	1,567,156	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Goldman Sachs Group	FOR8UP27PHTHYVLBN30..	04/19/2017	05/15/2018	.36,706,608	36,706,608	2,402.3200	.....	.....1,335,533	.....	.....3,311,891	...	3,311,891	1,976,357	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/12/2019	5,181	1,838,175	354.7600	.....	.....42,488	.....	.....43,799	...	43,799	1,311	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/03/2019	2,989	1,053,445	352.4900	.....	.....34,877	.....	.....29,040	...	29,040	(5,837)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/03/2019	10,500	3,760,022	358.1100	.....	.....96,492	.....	.....74,750	...	74,750	(21,742)	.....	.....	.....	.....	.....	003.....

QE06.43

SCHEDULE DB - PART A - SECTION 1

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

QE06.44

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	3,298	1,163,664	352.8200		48,549		38,620	...	38,620	(9,929)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	15,074	5,314,196	352.5300		224,006		178,643	...	178,643	(45,363)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	28,818	10,162,907	352.6600		426,504		339,682	...	339,682	(86,822)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	174	62,796	360.9400		1,966		1,427	...	1,427	(539)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	3,224	1,137,468	352.8500		47,420		37,700	...	37,700	(9,720)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	12,049	4,346,326	360.7200		137,238		99,862	...	99,862	(37,376)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	70,540	24,873,868	352.6200		1,044,700		832,848	...	832,848	(211,852)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	47,187	17,013,219	360.5500		540,289		394,153	...	394,153	(146,136)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	34,754	12,509,735	359.9500		406,275		298,387	...	298,387	(107,888)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/03/2019	154	54,198	352.3900		1,803		1,502	...	1,502	(301)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	9,914	3,563,041	359.3800		118,081		87,355	...	87,355	(30,726)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	106,016	38,069,131	359.0900		1,275,367		946,417	...	946,417	(328,950)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/03/2019	1,634	576,048	352.5300		19,037		15,845	...	15,845	(3,192)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/03/2019	5,688	2,006,567	352.7900		65,579		54,400	...	54,400	(11,179)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/03/2019	875	314,593	359.7400		7,468		5,655	...	5,655	(1,813)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/03/2019	18,319	6,570,005	358.6500		164,319		126,366	...	126,366	(37,953)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/03/2019	679	243,713	358.8500		6,038		4,630	...	4,630	(1,408)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/03/2019	5,517	1,976,356	358.2400		50,424		38,980	...	38,980	(11,444)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/03/2019	647	235,341	363.7300		4,600		3,269	...	3,269	(1,331)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/13/2020	73,357	25,608,234	349.0900		1,010,127		991,146	...	991,146	(18,981)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	192	67,976	353.7100		2,335		1,769	...	1,769	(566)						003.....

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	32,309	11,617,164	359.5600	.....	.....306,939	.....	.....214,339	...	214,339	(92,600)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	3,002	1,079,905	359.7200	.....	.....28,340	.....	.....19,729	...	19,729	(8,611)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	16,538	5,940,101	359.1700	.....	.....159,761	.....	.....112,253	...	112,253	(47,508)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	140	51,087	364.1000	.....	.....1,087	.....	.....705	...	705	(382)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	10,913	3,921,798	359.3700	.....	.....104,546	.....	.....73,209	...	73,209	(31,337)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	1,957	711,906	363.7500	.....	.....15,422	.....	.....10,059	...	10,059	(5,363)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/18/2020	425	150,102	352.8900	.....	.....6,708	.....	.....4,996	...	4,996	(1,712)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/18/2020	15,210	5,372,869	353.2400	.....	.....237,432	.....	.....176,093	...	176,093	(61,339)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/18/2020	25,105	8,882,170	353.8000	.....	.....385,112	.....	.....283,963	...	283,963	(101,149)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/18/2020	29,747	10,515,327	353.4900	.....	.....460,784	.....	.....340,839	...	340,839	(119,945)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	226	80,265	354.8900	.....	.....2,619	.....	.....1,954	...	1,954	(665)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/18/2020	7,919	2,866,250	361.9300	.....	.....93,607	.....	.....62,620	...	62,620	(30,987)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/18/2020	22,860	8,075,066	353.2400	.....	.....356,845	.....	.....264,656	...	264,656	(92,189)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/18/2020	25,973	9,391,757	361.6000	.....	.....310,375	.....	.....208,534	...	208,534	(101,841)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/18/2020	110,599	39,119,990	353.7100	.....	.....1,701,013	.....	.....1,255,688	...	1,255,688	(445,325)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/18/2020	54,095	19,556,792	361.5300	.....	.....648,052	.....	.....435,727	...	435,727	(212,325)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/18/2020	52,740	19,049,533	361.2000	.....	.....638,676	.....	.....431,319	...	431,319	(207,357)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/18/2020	489	175,972	359.9200	.....	.....6,175	.....	.....4,239	...	4,239	(1,936)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/18/2020	33,987	12,253,897	360.5500	.....	.....420,415	.....	.....286,347	...	286,347	(134,068)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/18/2020	169,085	60,853,864	359.9000	.....	.....2,137,240	.....	.....1,467,251	...	1,467,251	(669,989)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	8,442	2,986,972	353.8400	.....	.....101,974	.....	.....77,158	...	77,158	(24,816)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	685	243,001	354.8600	.....	.....7,937	.....	.....5,925	...	5,925	(2,012)	.....	.....	.....	.....	.....	003.....

QE06.45

SCHEDULE DB - PART A - SECTION 1

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

QE06.46

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	6,085	2,151,605	353.5800	.....	.....74,300	.....	.....56,394	...	56,394	(17,906)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	601	218,398	363.5300	.....	.....4,782	.....	.....3,131	...	3,131	(1,651)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	8,460	2,989,175	353.3500	.....	.....104,221	.....	.....79,357	...	79,357	(24,864)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	6,581	2,374,219	360.7600	.....	.....59,296	.....	.....40,654	...	40,654	(18,642)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	596	219,391	367.8400	.....	.....3,877	.....	.....2,349	...	2,349	(1,528)	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options.....	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Bank of America Corp	B4TYDEB6GKMZO031MB27..	05/17/2017	05/15/2018	12,808	30,767,882	2,402.3200	.....	.....1,215,951	.....	.....1,930,846	...	1,930,846	714,895	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options.....	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Bank of America Corp	B4TYDEB6GKMZO031MB27..	05/17/2017	05/15/2018	.....	.....2,666.5800	.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB653...	05/16/2017	05/15/2018	..39,649,165	39,649,165	2,402.3200	.....	.....1,280,668	.....	.....2,149,335	...	2,149,335	868,667	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Societe Generale.	O2RNE8IBXP4R0TD8PU41....	05/16/2017	05/15/2018	..23,058,212	23,058,212	2,402.3200	.....	.....841,164	.....	.....1,431,607	...	1,431,607	590,443	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2019	913	323,660	354.5600	.....	.....11,328	.....	.....8,109	...	8,109	(3,219)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2019	5,675	2,051,039	361.4000	.....	.....52,950	.....	.....34,230	...	34,230	(18,720)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2019	576	209,988	364.4300	.....	.....4,702	.....	.....2,885	...	2,885	(1,817)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/29/2020	1,829	649,749	355.1800	.....	.....28,099	.....	.....19,624	...	19,624	(8,475)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/29/2020	10,010	3,560,894	355.7500	.....	.....151,044	.....	.....104,810	...	104,810	(46,234)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/29/2020	29,248	10,390,965	355.2700	.....	.....447,788	.....	.....312,558	...	312,558	(135,230)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/29/2020	8,565	3,042,366	355.2000	.....	.....131,476	.....	.....91,803	...	91,803	(39,673)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/29/2020	10,021	3,654,285	364.6500	.....	.....113,542	.....	.....70,243	...	70,243	(43,299)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/29/2020	43,409	15,440,581	355.7000	.....	.....655,910	.....	.....455,504	...	455,504	(200,406)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/29/2020	28,551	10,387,314	363.8100	.....	.....332,625	.....	.....208,257	...	208,257	(124,368)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/29/2020	56,398	20,044,959	355.4200	.....	.....859,505	.....	.....598,878	...	598,878	(260,627)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2019	1,196	425,022	355.3100	.....	.....14,414	.....	.....10,207	...	10,207	(4,207)	.....	.....	.....	.....	.....	003.....

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/29/2020	47,246	17,175,724	363.5400	.....	.....555,610	.....	.....349,025	...	349,025	(206,585)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/29/2020	20,961	7,613,180	363.2000	.....	.....249,231	.....	.....157,341	...	157,341	(91,890)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/29/2020	39,418	14,285,586	362.4100	.....	.....481,297	.....	.....306,976	...	306,976	(174,321)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/29/2020	92,032	33,318,247	362.0300	.....	.....1,137,512	.....	.....729,420	...	729,420	(408,092)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2019	1,379	489,530	355.0100	.....	.....16,809	.....	.....11,958	...	11,958	(4,851)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2019	4,719	1,680,521	356.1400	.....	.....54,973	.....	.....38,485	...	38,485	(16,488)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2019	896	319,484	356.6500	.....	.....10,221	.....	.....7,103	...	7,103	(3,118)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2019	10,207	3,703,385	362.8400	.....	.....89,410	.....	.....56,415	...	56,415	(32,995)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2019	18,991	6,875,187	362.0200	.....	.....172,440	.....	.....110,346	...	110,346	(62,094)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2019	8,759	3,170,940	362.0100	.....	.....79,622	.....	.....50,925	...	50,925	(28,697)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2019	10,802	3,898,899	360.9300	.....	.....102,839	.....	.....67,007	...	67,007	(35,832)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2018	128,775	33,527,841	260.3600	.....	.....715,989	.....	.....652,797	...	652,797	(63,192)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2018	284,385	73,564,665	258.6800	.....	.....1,896,847	.....	.....1,787,691	...	1,787,691	(109,156)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2018	.....	.....	.....278.0900	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2018	.....	.....	.....281.5600	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	756	270,549	358.0300	.....	.....9,121	.....	.....5,619	...	5,619	(3,502)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	12,413	4,519,862	364.1200	.....	.....116,187	.....	.....64,507	...	64,507	(51,680)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	194	71,159	367.1000	.....	.....1,591	.....	.....834	...	834	(757)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	2,148	782,710	364.3700	.....	.....19,892	.....	.....10,992	...	10,992	(8,900)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	365	134,217	367.8900	.....	.....2,889	.....	.....1,492	...	1,492	(1,397)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/12/2020	8,379	3,004,487	358.5700	.....	.....126,524	.....	.....78,235	...	78,235	(48,289)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/12/2020	31,562	11,301,614	358.0800	.....	.....483,841	.....	.....301,067	...	301,067	(182,774)	.....	.....	.....	.....	.....	003.....

QE06.47

SCHEDULE DB - PART A - SECTION 1

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

QE06.48

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/12/2020	27,678	9,908,667	358.0000	.....	.....425,408	.....	.....264,939	...	264,939	(160,469)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/12/2020	4,956	1,773,483	357.8600	.....	.....76,468	.....	.....47,728	...	47,728	(28,740)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/12/2020	21,500	7,891,433	367.0400	.....	.....247,682	.....	.....135,725	...	135,725	(111,957)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/12/2020	52,333	18,746,878	358.2200	.....	.....798,608	.....	.....496,171	...	496,171	(302,437)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	1,941	695,783	358.4200	.....	.....23,062	.....	.....14,122	...	14,122	(8,940)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/12/2020	61,015	22,355,911	366.4000	.....	.....718,147	.....	.....397,299	...	397,299	(320,848)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/12/2020	38,061	13,632,301	358.1700	.....	.....581,952	.....	.....361,642	...	361,642	(220,310)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/12/2020	72,268	26,454,567	366.0600	.....	.....859,994	.....	.....478,344	...	478,344	(381,650)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/12/2020	13,496	4,936,632	365.7900	.....	.....162,085	.....	.....90,494	...	90,494	(71,591)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/12/2020	111,972	40,830,521	364.6500	.....	.....1,395,169	.....	.....792,656	...	792,656	(602,513)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/12/2020	49,020	17,870,332	364.5500	.....	.....612,753	.....	.....348,660	...	348,660	(264,093)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	2,739	981,140	358.1600	.....	.....32,873	.....	.....20,221	...	20,221	(12,652)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	3,898	1,395,679	358.0400	.....	.....47,011	.....	.....28,969	...	28,969	(18,042)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	45	16,752	369.3900	.....	.....335	.....	.....168	...	168	(167)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	670	239,557	357.5100	.....	.....8,255	.....	.....5,129	...	5,129	(3,126)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	22,782	8,318,683	365.1500	.....	.....203,895	.....	.....111,039	...	111,039	(92,856)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	11,486	4,185,661	364.4300	.....	.....106,126	.....	.....58,553	...	58,553	(47,573)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	16,388	5,973,375	364.5000	.....	.....150,932	.....	.....83,182	...	83,182	(67,750)	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB653...	06/16/2017	06/15/2018	.21,160,383	21,160,383	...2,432.4600	.....	.....831,603	.....	.....1,006,601	...	1,006,601	174,998	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT09.	06/16/2017	06/15/2018	.42,192,158	42,192,158	...2,432.4600	.....	.....1,434,533	.....	.....2,143,091	...	2,143,091	708,557	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options.....	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB653...	06/20/2017	06/15/2018	6,212	15,110,296	...2,432.4600	.....	.....619,268	.....	.....770,822	...	770,822	151,554	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.49

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 Index CALL Spread (SPX) Options.....	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Bank of America Corp B4TYDEB6GKMZO031MB27..	06/20/2017	06/15/2018	10,424	25,355,112	2,432.4600	.....	.....1,162,758	.....	.....1,442,068	...	1,442,068	279,309	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options.....	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB653...	06/20/2017	06/15/2018	.....	.....	....2,651.3800	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options.....	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Bank of America Corp B4TYDEB6GKMZO031MB27..	06/20/2017	06/15/2018	.....	.....	....2,700.0300	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/28/2017	06/27/2019	3,599	1,286,898	357.5500	.....	.....38,080	.....	.....27,827	...	27,827	(10,253)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/28/2017	06/27/2019	1,627	594,033	365.1900	.....	.....12,281	.....	.....8,052	...	8,052	(4,229)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/28/2017	06/27/2019	651	236,205	363.0800	.....	.....5,406	.....	.....3,662	...	3,662	(1,744)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	5,599	2,004,326	357.9800	.....	.....76,482	.....	.....54,035	...	54,035	(22,447)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	23,922	8,545,524	357.2300	.....	.....334,424	.....	.....238,422	...	238,422	(96,002)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	29,541	10,548,348	357.0700	.....	.....415,352	.....	.....296,451	...	296,451	(118,901)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	1,677	599,294	357.4500	.....	.....23,288	.....	.....16,554	...	16,554	(6,734)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	23,814	8,715,382	365.9800	.....	.....249,569	.....	.....159,859	...	159,859	(89,710)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	84,272	30,097,659	357.1500	.....	.....1,181,490	.....	.....842,794	...	842,794	(338,696)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	67,825	24,779,328	365.3400	.....	.....727,088	.....	.....469,337	...	469,337	(257,751)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	20,698	7,390,589	357.0600	.....	.....291,020	.....	.....207,800	...	207,800	(83,220)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/28/2017	06/27/2019	1,198	428,256	357.6100	.....	.....12,634	.....	.....9,228	...	9,228	(3,406)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	58,409	21,324,502	365.0900	.....	.....631,400	.....	.....408,973	...	408,973	(222,427)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	7,653	2,792,051	364.8100	.....	.....83,499	.....	.....54,299	...	54,299	(29,200)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	161,060	58,593,803	363.8000	.....	.....1,818,373	.....	.....1,197,834	...	1,197,834	(620,539)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	38,601	14,043,080	363.8000	.....	.....435,806	.....	.....287,083	...	287,083	(148,723)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/28/2017	06/27/2019	6,279	2,245,394	357.6100	.....	.....66,242	.....	.....48,385	...	48,385	(17,857)	.....	.....	.....	.....	.....	003.....

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/27/2019	12,368	4,425,468	357.8200	.....	.....129,368	.....	.....94,212	...	94,212	(35,156)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/27/2019	518	185,002	357.2500	.....	.....5,546	.....	.....4,070	...	4,070	(1,476)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/27/2019	14,278	5,198,803	364.1100	.....	.....113,225	.....	.....75,526	...	75,526	(37,699)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/27/2019	3,088	1,122,463	363.4400	.....	.....25,263	.....	.....17,014	...	17,014	(8,249)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/27/2019	11,939	4,336,603	363.2200	.....	.....98,619	.....	.....66,648	...	66,648	(31,971)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/27/2019	20,335	7,387,938	363.3100	.....	.....167,358	.....	.....112,902	...	112,902	(54,456)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	322	113,850	353.5700	.....	.....3,220	.....	.....3,091	...	3,091	(129)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	1,759	627,483	356.6400	.....	.....15,360	.....	.....14,387	...	14,387	(973)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	5,233	1,838,795	351.4100	.....	.....74,094	.....	.....66,547	...	66,547	(7,547)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	14,585	5,128,615	351.6300	.....	.....205,069	.....	.....183,889	...	183,889	(21,180)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	24,418	8,594,572	351.9700	.....	.....339,661	.....	.....303,751	...	303,751	(35,910)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	2,198	771,545	351.0200	.....	.....31,519	.....	.....28,385	...	28,385	(3,134)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	562	201,392	358.6300	.....	.....6,273	.....	.....5,300	...	5,300	(973)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	19,442	6,994,904	359.7900	.....	.....208,609	.....	.....174,459	...	174,459	(34,150)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	50,237	17,629,997	350.9400	.....	.....721,899	.....	.....650,783	...	650,783	(71,116)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	60,632	21,772,442	359.0900	.....	.....666,349	.....	.....560,983	...	560,983	(105,366)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	4,950	1,740,877	351.7200	.....	.....69,394	.....	.....62,183	...	62,183	(7,211)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	39	13,610	351.2300	.....	.....428	.....	.....418	...	418	(10)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	44,980	16,143,225	358.9000	.....	.....497,476	.....	.....419,612	...	419,612	(77,864)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	1,155	414,880	359.1600	.....	.....12,672	.....	.....10,655	...	10,655	(2,017)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	691	246,729	356.8600	.....	.....8,193	.....	.....7,039	...	7,039	(1,154)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	108,981	38,958,474	357.4800		1,265,268		1,080,709	...	1,080,709	(184,559)						003.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	10,085	3,600,493	357.0200	.....	.....118,900	.....	.....101,981	...	101,981	(16,919)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	2,828	993,749	351.4200	.....	.....30,965	.....	.....30,230	...	30,230	(735)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	4,044	1,420,935	351.4000	.....	.....44,318	.....	.....43,270	...	43,270	(1,048)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	393	138,061	351.2300	.....	.....4,340	.....	.....4,241	...	4,241	(99)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	5,990	2,146,161	358.2900	.....	.....48,519	.....	.....44,777	...	44,777	(3,742)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	1,808	648,971	358.9300	.....	.....14,211	.....	.....13,045	...	13,045	(1,166)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	3,336	1,190,419	356.8200	.....	.....28,891	.....	.....27,018	...	27,018	(1,873)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	10,741	3,830,738	356.6300	.....	.....93,773	.....	.....87,881	...	87,881	(5,892)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/12/2017	07/06/2018	253,607	66,214,199	261.0900	.....	.....1,176,736	.....	.....1,289,160	...	1,289,160	112,424	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/12/2017	07/06/2018	59,243	14,726,558	248.5800	.....	.....711,505	.....	.....850,890	...	850,890	139,385	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/12/2017	07/06/2018	.....	.....	.....281.6700	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/12/2017	07/06/2018	.....	.....	.....285.2000	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options.....	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT09.	07/19/2017	07/13/2018	9,161	22,528,438	2,459.2700	.....	.....1,006,752	.....	.....1,188,724	...	1,188,724	181,972	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options.....	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT09.	07/19/2017	07/13/2018	4,959	12,194,807	2,459.2700	.....	.....491,706	.....	.....577,356	...	577,356	85,650	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options.....	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT09.	07/19/2017	07/13/2018	.....	.....	.....2,729.7900	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options.....	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT09.	07/19/2017	07/13/2018	.....	.....	.....2,680.6000	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30..	07/18/2017	07/13/2018	.18,060,199	18,060,199	2,459.2700	.....	.....675,271	.....	.....849,023	...	849,023	173,752	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30..	07/18/2017	07/13/2018	.33,751,073	33,751,073	2,459.2700	.....	.....1,113,448	.....	.....1,391,407	...	1,391,407	277,959	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	89	31,061	349.7900	.....	.....1,234	.....	.....1,035	...	1,035	(199)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	3,524	1,268,050	359.8000	.....	.....32,424	.....	.....24,539	...	24,539	(7,885)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	579	208,171	359.6100		5,372		4,073	...	4,073	(1,299)						003.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	7,125	2,555,460	358.6500	.....	.....68,901	.....	.....52,869	...	52,869	(16,032)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	7,736	2,778,294	359.1300	.....	.....73,262	.....	.....55,906	...	55,906	(17,356)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	781	282,879	362.2100	.....	.....6,451	.....	.....4,741	...	4,741	(1,710)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	363	130,773	359.8300	.....	.....3,340	.....	.....2,526	...	2,526	(814)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	618	222,536	360.1600	.....	.....5,592	.....	.....4,216	...	4,216	(1,376)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	1,548	543,900	351.4000	.....	.....25,152	.....	.....19,794	...	19,794	(5,358)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	6,092	2,152,036	353.2700	.....	.....93,509	.....	.....72,348	...	72,348	(21,161)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	18,414	6,509,735	353.5300	.....	.....280,438	.....	.....216,415	...	216,415	(64,023)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	471	165,769	352.1000	.....	.....5,979	.....	.....4,909	...	4,909	(1,070)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	7,532	2,753,105	365.5100	.....	.....77,582	.....	.....52,623	...	52,623	(24,959)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	24,771	8,760,600	353.6600	.....	.....375,780	.....	.....289,618	...	289,618	(86,162)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	24,633	8,680,201	352.3800	.....	.....388,710	.....	.....303,109	...	303,109	(85,601)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	534	188,645	352.9700	.....	.....8,279	.....	.....6,424	...	6,424	(1,855)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	23,982	8,474,787	353.3800	.....	.....366,926	.....	.....283,566	...	283,566	(83,360)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	25,664	9,299,101	362.3400	.....	.....294,366	.....	.....207,312	...	207,312	(87,054)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	25,135	9,112,410	362.5400	.....	.....286,287	.....	.....201,220	...	201,220	(85,067)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	16,701	6,041,267	361.7300	.....	.....195,402	.....	.....138,645	...	138,645	(56,757)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	69,335	24,508,702	353.4800	.....	.....1,057,366	.....	.....816,541	...	816,541	(240,825)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	77,988	28,151,426	360.9700	.....	.....935,859	.....	.....669,644	...	669,644	(266,215)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	2,518	892,439	354.3900	.....	.....29,161	.....	.....23,412	...	23,412	(5,749)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	6,393	2,262,564	353.9000	.....	.....96,282	.....	.....74,028	...	74,028	(22,254)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	63,325	22,850,103	360.8400		763,063		546,867	...	546,867	(216,196)						003.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	954	343,287	359.9000	.....	.....11,856	.....	.....8,584	...	8,584	(3,272)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	48,910	17,644,200	360.7500	.....	.....591,319	.....	.....424,060	...	424,060	(167,259)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	157,871	56,748,180	359.4600	.....	.....1,990,749	.....	.....1,448,204	...	1,448,204	(542,545)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	10,583	3,796,685	358.7600	.....	.....136,518	.....	.....100,060	...	100,060	(36,458)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	98	35,969	367.7400	.....	.....624	.....	.....425	...	425	(199)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	3,092	1,090,438	352.6700	.....	.....38,371	.....	.....31,346	...	31,346	(7,025)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	286	100,282	350.3900	.....	.....3,887	.....	.....3,242	...	3,242	(645)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	5,804	2,046,077	352.5100	.....	.....72,496	.....	.....59,312	...	59,312	(13,184)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	6,873	2,484,882	361.5300	.....	.....58,560	.....	.....43,393	...	43,393	(15,167)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	10,033	3,609,994	359.8300	.....	.....92,199	.....	.....69,736	...	69,736	(22,463)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/02/2019	112	39,649	354.8300	.....	.....1,401	.....	.....1,026	...	1,026	(375)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/02/2019	10,509	3,804,784	362.0600	.....	.....97,521	.....	.....65,287	...	65,287	(32,234)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/02/2019	9,551	3,454,561	361.6800	.....	.....90,070	.....	.....60,638	...	60,638	(29,432)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/02/2019	6,371	2,299,516	360.9100	.....	.....62,122	.....	.....42,247	...	42,247	(19,875)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/02/2019	3,244	1,170,662	360.8200	.....	.....31,763	.....	.....21,622	...	21,622	(10,141)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/02/2019	1,020	371,420	363.9800	.....	.....8,694	.....	.....5,672	...	5,672	(3,022)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/02/2019	508	185,298	364.7100	.....	.....4,192	.....	.....2,705	...	2,705	(1,487)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/04/2020	2,982	1,060,284	355.5400	.....	.....46,075	.....	.....32,496	...	32,496	(13,579)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/04/2020	15,803	5,616,793	355.4300	.....	.....244,944	.....	.....172,976	...	172,976	(71,968)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/04/2020	23,788	8,454,585	355.4100	.....	.....368,956	.....	.....260,597	...	260,597	(108,359)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/04/2020	20,017	7,353,280	367.3600		210,974		129,482	...	129,482	(81,492)						003.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/02/2019	1,823	647,559	355.1500	.....	.....22,573	.....	.....16,467	...	16,467	(6,106)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/04/2020	13,508	4,798,479	355.2300	.....	.....210,726	.....	.....149,072	...	149,072	(61,654)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/04/2020	11,970	4,251,923	355.2200	.....	.....186,729	.....	.....132,150	...	132,150	(54,579)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/04/2020	52,529	18,666,677	355.3600	.....	.....816,299	.....	.....576,626	...	576,626	(239,673)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/04/2020	39,678	14,460,618	364.4500	.....	.....461,454	.....	.....293,853	...	293,853	(167,601)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/04/2020	16,519	6,005,664	363.5700	.....	.....197,728	.....	.....127,332	...	127,332	(70,396)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/04/2020	31,597	11,485,622	363.5000	.....	.....379,168	.....	.....244,336	...	244,336	(134,832)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/04/2020	50,864	18,062,223	355.1100	.....	.....796,526	.....	.....564,074	...	564,074	(232,452)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/04/2020	46,202	16,782,807	363.2500	.....	.....559,042	.....	.....361,325	...	361,325	(197,717)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/04/2020	24,236	8,786,668	362.5400	.....	.....300,047	.....	.....195,680	...	195,680	(104,367)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/04/2020	89,464	32,435,032	362.5500	.....	.....1,107,559	.....	.....721,990	...	721,990	(385,569)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/02/2019	1,049	372,609	355.1300	.....	.....13,000	.....	.....9,486	...	9,486	(3,514)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/04/2020	108,290	39,181,661	361.8200	.....	.....1,373,123	.....	.....902,785	...	902,785	(470,338)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/02/2019	2,022	718,848	355.4800	.....	.....24,711	.....	.....17,956	...	17,956	(6,755)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/02/2019	685	243,119	354.8200	.....	.....8,599	.....	.....6,293	...	6,293	(2,306)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/02/2019	6,453	2,290,610	354.9600	.....	.....80,535	.....	.....58,849	...	58,849	(21,686)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/02/2019	8,945	3,243,085	362.5600	.....	.....81,131	.....	.....54,001	...	54,001	(27,130)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/02/2019	166	60,998	367.3900	.....	.....1,210	.....	.....751	...	751	(459)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/02/2019	3,578	1,313,278	367.0200	.....	.....26,550	.....	.....16,564	...	16,564	(9,986)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/08/2017	08/07/2018	159,009	41,297,864	259.7200	.....	.....955,645	.....	.....874,108	...	874,108	(81,537)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/08/2017	08/07/2018	55,684	13,894,174	249.5200	.....	.....726,671	.....	.....740,398	...	740,398	13,727	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/08/2017	08/07/2018			276.1900		(0)			...								003.....

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SCHEDULE DB - PART A - SECTION 1

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

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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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/08/2017	08/07/2018	.....	.....	.....279.7800	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/15/2019	353	125,789	355.8900	.....	.....4,425	.....	.....3,102	...	3,102	(1,323)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	19,694	7,010,143	355.9500	.....	.....309,986	.....	.....211,941	...	211,941	(98,045)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	15,413	5,671,984	367.9900	.....	.....164,769	.....	.....97,476	...	97,476	(67,293)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	863	308,147	356.9000	.....	.....13,201	.....	.....8,935	...	8,935	(4,266)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	64,519	22,959,147	355.8500	.....	.....1,018,758	.....	.....697,179	...	697,179	(321,579)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	54,994	20,084,847	365.2200	.....	.....645,078	.....	.....395,710	...	395,710	(249,368)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	172	62,632	364.6900	.....	.....2,051	.....	.....1,266	...	1,266	(785)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	40,063	14,601,394	364.4600	.....	.....481,959	.....	.....298,456	...	298,456	(183,503)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	9,347	3,330,041	356.2700	.....	.....145,719	.....	.....99,275	...	99,275	(46,444)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	9,823	3,579,294	364.3800	.....	.....118,465	.....	.....73,444	...	73,444	(45,021)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	750	273,756	364.9400	.....	.....8,882	.....	.....5,467	...	5,467	(3,415)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/15/2019	1,028	365,398	355.4800	.....	.....13,085	.....	.....9,213	...	9,213	(3,872)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	104,383	37,939,154	363.4600	.....	.....1,297,484	.....	.....813,575	...	813,575	(483,909)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	9,482	3,444,114	363.2200	.....	.....118,812	.....	.....74,705	...	74,705	(44,107)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/15/2019	2,246	799,706	356.0500	.....	.....27,941	.....	.....19,552	...	19,552	(8,389)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/15/2019	7,187	2,610,996	363.2700	.....	.....66,197	.....	.....42,225	...	42,225	(23,972)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/15/2019	5,752	2,086,193	362.6900	.....	.....54,356	.....	.....34,934	...	34,934	(19,422)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/15/2019	11,665	4,229,462	362.5700	.....	.....110,703	.....	.....71,333	...	71,333	(39,370)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/15/2019	559	203,446	364.2400	.....	.....4,932	.....	.....3,102	...	3,102	(1,830)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	3,998	1,425,601	356.5500	.....	.....61,814	.....	.....41,979	...	41,979	(19,835)	.....	.....	.....	.....	.....	003.....

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	16,936	6,030,264	356.0600	.....	.....265,727	.....	.....181,439	...	181,439	(84,288)	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Bank of America Corp	B4TYDEB6GKMZO031MB27..	08/16/2017	08/15/2018	..25,394,665	25,394,665	...2,464.6100	.....	.....1,027,722	.....	.....1,110,748	...	1,110,748	83,026	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Bank of America Corp	B4TYDEB6GKMZO031MB27..	08/16/2017	08/15/2018	..38,954,492	38,954,492	...2,464.6100	.....	.....1,398,077	.....	.....1,497,867	...	1,497,867	99,790	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2019	545	194,244	356.2600	.....	.....6,586	.....	.....4,741	...	4,741	(1,845)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	4,556	1,619,558	355.5000	.....	.....71,661	.....	.....50,241	...	50,241	(21,420)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	22,750	8,098,211	355.9600	.....	.....352,858	.....	.....246,251	...	246,251	(106,607)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	26,196	9,315,599	355.6100	.....	.....410,493	.....	.....287,608	...	287,608	(122,885)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	22,938	8,434,462	367.7100	.....	.....243,370	.....	.....148,485	...	148,485	(94,885)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	83	29,460	355.0700	.....	.....1,322	.....	.....931	...	931	(391)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	66,186	23,547,577	355.7800	.....	.....1,031,836	.....	.....721,662	...	721,662	(310,174)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	67,234	24,521,468	364.7200	.....	.....788,651	.....	.....499,447	...	499,447	(289,204)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	1,013	370,741	365.9400	.....	.....11,418	.....	.....7,119	...	7,119	(4,299)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	54,563	19,875,046	364.2600	.....	.....649,843	.....	.....413,823	...	413,823	(236,020)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	1,866	661,502	354.5500	.....	.....30,188	.....	.....21,377	...	21,377	(8,811)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2019	2,253	799,698	355.0000	.....	.....28,609	.....	.....20,875	...	20,875	(7,734)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	446	162,744	364.5300	.....	.....5,273	.....	.....3,345	...	3,345	(1,928)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	547	198,183	362.2500	.....	.....6,959	.....	.....4,537	...	4,537	(2,422)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	160,713	58,350,051	363.0700	.....	.....1,991,233	.....	.....1,285,492	...	1,285,492	(705,741)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	2,981	1,078,998	361.9500	.....	.....38,307	.....	.....25,052	...	25,052	(13,255)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2019	46	17,033	370.7700	.....	.....293	.....	.....174	...	174	(119)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2019	4,428	1,576,883	356.1500	.....	.....53,707	.....	.....38,714	...	38,714	(14,993)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2019	931	330,000	354.5300	.....	.....12,035	.....	.....8,830	...	8,830	(3,205)	.....	.....	.....	.....	.....	003.....

QE06.56

SCHEDULE DB - PART A - SECTION 1

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

QE06.57

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2019	8,584	3,115,932	362.9900	.....	.....78,115	.....	.....51,943	...	51,943	(26,172)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2019	158	57,661	366.0100	.....	.....1,252	.....	.....800	...	800	(452)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2019	11,188	4,056,145	362.5400	.....	.....103,826	.....	.....69,443	...	69,443	(34,383)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2019	13,490	4,888,182	362.3600	.....	.....126,265	.....	.....84,580	...	84,580	(41,685)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2019	1,399	503,964	360.2600	.....	.....15,528	.....	.....9,972	...	9,972	(5,556)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2019	298	110,296	369.6000	.....	.....2,202	.....	.....1,242	...	1,242	(960)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2019	425	157,436	370.7600	.....	.....2,968	.....	.....1,645	...	1,645	(1,323)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	596	214,610	360.0000	.....	.....8,662	.....	.....5,491	...	5,491	(3,171)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	1,386	497,434	359.0000	.....	.....20,756	.....	.....13,313	...	13,313	(7,443)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	1,256	452,361	360.1400	.....	.....18,163	.....	.....11,501	...	11,501	(6,662)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	12,643	4,552,994	360.1300	.....	.....182,939	.....	.....115,809	...	115,809	(67,130)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	29,743	10,700,302	359.7600	.....	.....435,436	.....	.....276,764	...	276,764	(158,672)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	31,661	11,759,286	371.4100	.....	.....316,612	.....	.....173,700	...	173,700	(142,912)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	1,151	435,195	377.9800	.....	.....9,130	.....	.....4,546	...	4,546	(4,584)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	1,901	684,386	360.0400	.....	.....27,581	.....	.....17,479	...	17,479	(10,102)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2019	1,333	480,004	360.0900	.....	.....14,890	.....	.....9,590	...	9,590	(5,300)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	6,118	2,261,364	369.6000	.....	.....65,100	.....	.....36,606	...	36,606	(28,494)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	58,435	21,027,139	359.8400	.....	.....853,146	.....	.....541,907	...	541,907	(311,239)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	63,352	23,371,853	368.9200	.....	.....689,904	.....	.....391,407	...	391,407	(298,497)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	4,796	1,770,742	369.1800	.....	.....51,753	.....	.....29,273	...	29,273	(22,480)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	56,483	20,797,778	368.2100	.....	.....629,791	.....	.....360,782	...	360,782	(269,009)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.58

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	15,156	5,571,715	367.6200		172,326		99,504	...	99,504	(72,822)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	147,370	54,114,389	367.2000		1,699,180		986,517	...	986,517	(712,663)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2019	472	170,000	360.0700		5,278		3,400	...	3,400	(1,878)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2019	6,465	2,324,451	359.5500		73,829		47,871	...	47,871	(25,958)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2019	16,033	5,882,585	366.9000		133,717		78,541	...	78,541	(55,176)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2019	1,334	492,016	368.8000		10,219		5,831	...	5,831	(4,388)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2019	8,921	3,272,445	366.8200		74,670		43,909	...	43,909	(30,761)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2019	395	144,849	366.6500		3,334		1,964	...	1,964	(1,370)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2019	11,716	4,277,662	365.1200		105,793		63,691	...	63,691	(42,102)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/20/2019	155	55,233	355.2900		1,719		1,442	...	1,442	(277)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/20/2019	5,221	1,892,618	362.5100		42,185		33,191	...	33,191	(8,994)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/20/2019	2,438	889,482	364.8200		17,701		13,615	...	13,615	(4,086)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	810	287,912	355.5300		11,475		9,000	...	9,000	(2,475)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	3,768	1,340,964	355.9200		52,746		41,221	...	41,221	(11,525)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	6,068	2,161,429	356.2100		84,161		65,615	...	65,615	(18,546)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	18,366	6,551,575	356.7300		250,507		194,454	...	194,454	(56,053)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	11,213	4,129,415	368.2700		103,720		71,779	...	71,779	(31,941)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	6,706	2,511,143	374.4700		49,556		31,850	...	31,850	(17,706)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	13,893	4,954,116	356.5800		190,479		148,002	...	148,002	(42,477)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	15,935	5,827,728	365.7100		161,266		114,726	...	114,726	(46,540)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/20/2019	1,109	394,278	355.6800		12,061		10,085	...	10,085	(1,976)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	48,818	17,402,787	356.4800		671,253		522,162	...	522,162	(149,091)						003.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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Swaps - Hedging Effective - Foreign Exchange

Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- L2836*AA1	D 1	Currency	Merrill Lynch Capital Services	GDWTTX03601TB7DW3U69	12/04/2014	02/03/2024		43,347,500	3.78 USD (1.966 EUR)		617,373	1,998,500	1,100,318	(4,539,500)	546,073	100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G6750*AC6	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	02/26/2015	04/29/2025		30,800,000	3.4125 USD (2.84 GBP)		220,851	4,004,000	3,395,895	(2,116,000)	424,089	100 / 100

QE06.59

SCHEDULE DB - PART A - SECTION 1

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

QE06.60

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- L8367#AD5.....	D 1.....	Currenc y	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804.....	06/04/2015	06/25/2025	.....	.....12,400,300	4.407 USD (2.62 EUR)	.....	.....	.....162,813	(595,100)	...	(1,090,221)	.....	..(1,426,700)	.....	.....	.....172,490	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- L8367#AE3.....	D 1.....	Currenc y	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804.....	06/04/2015	06/25/2027	.....	.....12,400,300	4.522 USD (2.77 EUR)	.....	.....	.....159,364	(595,100)	...	(1,121,194)	.....	..(1,426,700)	.....	.....	.....193,498	.....	100 / 100.....
Pay Fixed CHF Receive Fixed USD Currency Swap	AFS Bond -- Q1297#AH1.....	D 1.....	Currenc y	Citibank NA..... E57ODZWZ7FF32WEFA76...	09/11/2015	10/08/2023	.....	.....49,129,990	3.545 USD (0.755 CHF)	.....	.....	.....1,021,356	(441,424)	...	(492,317)	.....	..(2,466,409)	.....	.....	.....602,952	.....	100 / 100.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G0369@AX4.....	D 1.....	Currenc y	JPMorgan Chase & Co 7H6GLXDRUGQU57RNE97.	01/28/2016	04/27/2026	.....	.....28,784,000	3.3725 USD (2.93 GBP)	.....	.....	.....145,862	1,988,000	...	833,874	.....	..(2,116,000)	.....	.....	.....421,518	.....	100 / 100.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- 78467KB#3.....	D 1.....	Currenc y	Citibank NA..... E57ODZWZ7FF32WEFA76...	03/08/2016	06/06/2026	.....	.....48,178,000	3.66 USD (3.05 GBP)	.....	.....	.....298,451	2,624,800	...	1,224,651	.....	..(3,597,200)	.....	.....	.....710,020	.....	100 / 100.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G4622#AL3.....	D 1.....	Currenc y	Citibank NA..... E57ODZWZ7FF32WEFA76...	07/21/2016	09/14/2031	.....	.....17,141,800	3.4625 USD (2.54 GBP)	.....	.....	.....177,161	(275,600)	...	(612,006)	.....	..(1,375,400)	.....	.....	.....320,286	.....	100 / 100.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G2479@AC3.....	D 1.....	Currenc y	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	08/12/2016	11/14/2026	.....	.....29,831,000	3.387 USD (2.28 GBP)	.....	.....	.....236,915	(984,400)	...	(916,697)	.....	..(2,433,400)	.....	.....	.....450,655	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 92927KB@0.....	D 1.....	Currenc y	Citibank NA..... E57ODZWZ7FF32WEFA76...	09/27/2016	11/15/2026	.....	.....16,218,250	3.143 USD (1.2 EUR)	.....	.....	.....229,487	(912,050)	...	(1,026,633)	.....	..(1,880,650)	.....	.....	.....245,045	.....	100 / 100.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1591#AV4.....	D 1.....	Currenc y	Citibank NA..... E57ODZWZ7FF32WEFA76...	11/01/2016	02/20/2027	.....	.....10,994,400	3.2225 USD (2.52 GBP)	.....	.....	.....37,811	(1,063,800)	...	(1,511,878)	.....	....(952,200)	.....	.....	.....168,516	.....	100 / 100.....
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- G294A@ AE9.....	D 1.....	Currenc y	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074..	03/09/2017	03/15/2029	.....	.....15,672,616	3.91 USD (0.58 JPY)	.....	.....	.....263,451	(325,961)	...	403,264	.....	....(325,962)	.....	.....	.....265,314	.....	100 / 100.....
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- G294A@ AD1.....	D 1.....	Currenc y	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074..	03/09/2017	03/15/2027	.....	.....15,672,616	3.805 USD (0.49 JPY)	.....	.....	.....262,542	(325,961)	...	311,846	.....	....(325,962)	.....	.....	.....241,026	.....	100 / 100.....
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- L2289#AA9.....	D 1.....	Currenc y	Citibank NA..... E57ODZWZ7FF32WEFA76...	05/02/2017	05/11/2027	.....	.....29,946,524	3.356 USD (0.3 JPY)	.....	.....	.....355,994	82,515	...	763,669	.....	.....82,509	.....	.....	.....464,327	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G7996#AA8.....	D 1.....	Currenc y	Citibank NA..... E57ODZWZ7FF32WEFA76...	05/24/2017	08/17/2027	.....	.....32,436,500	3.748 USD (1.77 EUR)	.....	.....	.....74,471	(1,824,100)	...	(2,112,678)	.....	..(1,824,100)	.....	.....	.....509,907	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G7996#AA8.....	D 1.....	Currenc y	Citibank NA..... E57ODZWZ7FF32WEFA76...	05/24/2017	08/17/2027	.....	.....3,355,500	3.748 USD (1.77 EUR)	.....	.....	.....7,704	(188,700)	...	(218,553)	.....	....(188,700)	.....	.....	.....52,749	.....	100 / 100.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AK2.....	D 1.....	Currenc y	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/02/2017	06/26/2029	.....	.....45,052,000	3.99 USD (2.8 GBP)	.....	.....	.....127,873	(1,841,000)	...	(1,576,787)	.....	..(1,841,000)	.....	.....	.....771,995	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G2616#AM3.....	D 1.....	Currenc y	Barclays Bank PLC G5GSEF7VJP57OUK5573.....	06/08/2017	09/13/2027	.....	.....34,782,000	3.9875 USD (1.96 EUR)	.....	.....	.....33,456	(1,841,400)	...	(2,071,544)	.....	..(1,841,400)	.....	.....	.....548,821	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 887389E@9.....	D 1.....	Currenc y	Barclays Bank PLC G5GSEF7VJP57OUK5573.....	08/22/2017	09/07/2027	.....	.....23,516,000	3.973 USD (2.02 EUR)	.....	.....	.....30,467	(112,000)	...	(269,892)	.....	....(112,000)	.....	.....	.....370,749	.....	100 / 100.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G2956@AP6.....	D 1.....	Currenc y	JPMorgan Chase & Co 7H6GLXDRUGQU57RNE97.	06/25/2015	09/23/2025	.....	.....15,750,000	3.89 USD (3.43 GBP)	.....	.....	.....118,804	2,352,000	...	2,013,148	.....	..(1,058,000)	.....	.....	.....222,548	.....	100 / 100.....
0879999. Total-Swaps-Hedging Effective-Foreign Exchange.....									0	0	0	4,582,204	1,723,219	XX	(2,973,736)	0	(31,764,773)	0	0	7,702,577	XXX	XXX
0909999. Total-Swaps-Hedging Effective.....									0	0	0	4,582,204	1,723,219	XX	(2,973,736)	0	(31,764,773)	0	0	7,702,577	XXX	XXX
1179999. Total-Swaps-Foreign Exchange.....									0	0	0	4,582,204	1,723,219	XX	(2,973,736)	0	(31,764,773)	0	0	7,702,577	XXX	XXX
1209999. Total-Swaps.....									0	0	0	4,582,204	1,723,219	XX	(2,973,736)	0	(31,764,773)	0	0	7,702,577	XXX	XXX
1399999. Total-Hedging Effective.....									0	0	0	4,582,204	1,723,219	XX	(2,973,736)	0	(31,764,773)	0	0	7,702,577	XXX	XXX

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 of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustm ent to Carryin g Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
1409999. Total-Hedging Other.....										..162,840,533	..164,989,293	0	...500,902,534	XX	...500,902,534	..81,788,501	0	0	0	0	XXX	XXX
1449999. TOTAL.....										..162,840,533	..164,989,293	4,582,204	...502,625,753	XX	...497,928,799	..81,788,501	(31,764,773)	0	0	7,702,577	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
1	REBALANCES PORTFOLIO DURATION
2	MANAGES CASH FLOW RISK
3	HEDGES THE EQUITY RISK OF A LIABILITY
4	HEDGES THE INTEREST RATE RISK OF AN ASSET
5	HEDGES THE INTEREST RATE RISK OF A LIABILITY
6	HEDGES THE CREDIT RISK OF AN ASSET
7	REPLICATION OF AN INDEX
8	HEDGES THE CURRENCY RISK OF AN ASSET
9	HEDGES THE CURRENCY RISK OF A LIABILITY

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 Year-end (b)	Value of One (1) Point

Long Futures

Hedging Other

ESZ7.....	607	.74,863,706	S&P 500 Mini Futures Contract Futures	VAGLB Hedge - Indexed Universal Life	N/A.....	Equity / Index	12/15/2017	CME.....	09/15/2017	..2,466.6790	..2,516.1000	254,940	.....	.....	.....	.....	.....1,499,929	1,499,929	3,368,924	1	50
ESZ7.....	2,762	340,559,156	S&P 500 Mini Futures Contract Futures	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity / Index	12/15/2017	CME.....	09/15/2017	..2,466.0330	..2,516.1000	1,150,952	.....	.....	.....	.....	.....6,914,254	6,914,254	15,329,438	1	50
MFZ7.....	1,506	146,028,500	MSCI EAFE Mini Index Futures	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity / Index	12/15/2017	ICE.....	09/15/2017	..1,939.2895	..1,978.4000	903,961	.....	.....	.....	.....	.....2,945,020	2,945,020	1,501,478	1	50
12829999. Total-Long Futures-Hedging Other.....												2,309,852	0	0	0	0	11,359,203	11,359,203	20,199,840	XXX	XXX
1329999. Total-Long Futures.....												2,309,852	0	0	0	0	11,359,203	11,359,203	20,199,840	XXX	XXX

Short Futures

Hedging Other

NQZ7.....	7	834,753	NASDAQ 100 Mini Futures Futures	VAGLB Hedge - Indexed Universal Life	N/A.....	Equity / Index	12/15/2017	CME.....	09/15/2017	..5,962.5220	..5,982.5000	(7,715)	.....	.....	.....	.....	.....(2,797)	(2,797)	2,779	1	20
DMZ7.....	7	762,105	Dow Jones Industrial Average Mini Futures Futures	VAGLB Hedge - Indexed Universal Life	N/A.....	Equity / Index	12/15/2017	CBT.....	09/15/2017	217.7442	223.4600	(910)	.....	.....	.....	.....	.....(20,005)	(20,005)	19,985	1	500
13429999. Total-Short Futures-Hedging Other.....												(8,625)	0	0	0	0	(22,802)	(22,802)	22,764	XXX	XXX
1389999. Total-Short Futures.....												(8,625)	0	0	0	0	(22,802)	(22,802)	22,764	XXX	XXX
1409999. Total-Hedging Other.....												2,301,227	0	0	0	0	11,336,401	11,336,401	20,222,604	XXX	XXX
1449999. TOTAL.....												2,301,227	0	0	0	0	11,336,401	11,336,401	20,222,604	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America	...17,991,000	2,231,604	...20,222,604
Total Net Cash Deposits.....	...17,991,000	2,231,604	...20,222,604

(a)	Code	Description of Hedged Risk(s)
	1	HEDGES THE EQUITY RISK OF A LIABILITY
	2	HEDGES THE INTEREST RATE RISK OF A LIABILITY
	3	REBALANCES PORTFOLIO CURRENCY EXPOSURE
	4	REBALANCES PORTFOLIO DURATION
	5	HEDGES THE EQUITY RISK OF AN ASSET

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	20,222,604	.....	.....20,222,604	2,309,852	(8,625)	2,309,852	20,222,604	20,222,604
NAIC 1 Designation											
Bank of America Corp.....	B4TYDEB6GKMZO031MB27	Y.....	Y.....	15,528,000	17,654,308	.....	.....2,126,308	17,654,308	.....	.....2,126,308	0
BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	Y.....	Y.....	.....	.....(2,825,400)	.....	.....0	(2,493,484)	.....	.....0	1,222,650
Citibank NA.....	E57ODZWZ7FF32TWEFA76	Y.....	Y.....	1,358,000	6,711,315	(4,705,674)	647,642	5,384,215	(5,974,065)	0	3,497,890
Goldman Sachs Group.....	FOR8UP27PHTHYVLBNG30	Y.....	Y.....	7,774,000	8,152,626	.....	.....378,626	8,152,626	.....	.....378,626	0
HSBC Bank USA NA.....	1IE8VN30JCEQV1H4R804...	Y.....	Y.....	.....	.....(1,190,200)	.....	.....0	(2,211,415)	.....	.....0	365,988
JPMorgan Chase & Co.....	7H6GLXDRUGQFU57RNE97	Y.....	Y.....	443,222,000	440,337,156	.....	.....0	438,844,179	.....	.....0	644,066
Morgan Stanley & Co International Ltd.....	4PQUHN3JPFGFNF3BB653.	Y.....	Y.....	14,467,000	14,626,011	.....	.....159,011	14,626,011	.....	.....159,011	0
Royal Bank of Scotland PLC.....	RR3QWICWWIPCS8A4S074	Y.....	Y.....	790,000	.....	.....(651,923)	0	715,111	.....	.....0	506,340
Societe Generale.....	O2RNE8IBXP4R0TD8PU41..	Y.....	Y.....	16,840,000	17,018,997	.....	.....178,997	17,018,997	.....	.....178,997	0
Wells Fargo & Co.....	KB1H1DSPRFMYMCUFXT09	Y.....	Y.....	6,875,000	7,453,436	.....	.....578,436	7,453,436	.....	.....578,436	0
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573...	Y.....	Y.....	.....	.....(1,953,400)	.....	.....0	(2,341,436)	.....	.....0	919,570
0299999. Total NAIC 1 Designation.....				506,854,000	511,953,849	(11,326,597)	4,069,019	509,848,882	(13,020,401)	3,421,378	7,156,504
NAIC 2 Designation											
Merrill Lynch Capital Services.....	GDWTXX036O1TB7DW3U69	Y.....	Y.....	1,531,000	1,998,500	.....	.....467,500	1,100,318	.....	.....0	546,073
0399999. Total NAIC 2 Designation.....				1,531,000	1,998,500	0	467,500	1,100,318	0	0	546,073
0999999. Gross Totals.....				508,385,000	534,174,953	(11,326,597)	24,759,123	513,259,052	(13,029,026)	5,731,230	27,925,181
1. Offset per SSAP No. 64.....											
2. Net after right of offset per SSAP No. 64.....					534,174,953	(11,326,597)					

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SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Bank of America Corp - CBT.....	549300EX04Q2QBFQTQ27...	Cash.....	Cash.....	19,985	19,985	19,985		I.....
Bank of America Corp - CME.....	SNZ2OJLFK8MNNCLQOF39...	Cash.....	Cash.....	18,701,141	18,701,141	18,701,141		I.....
Bank of America Corp - ICE.....	5493004R83R1LVX2IL36.....	Cash.....	Cash.....	1,501,478	1,501,478	1,501,478		I.....
HSBC Bank - OTC.....	1IE8VN30JCEQV1H4R804....	Cash.....	Cash.....	2,070,000	2,070,000	2,070,000		V.....
Barclays Bank PLC - OTC.....	G5GSEF7VJP5I7OUK5573....	Cash.....	Cash.....	2,275,000	2,275,000	2,275,000		V.....
BNP Paribas - OTC.....	R0MUWSFPU8MPRO8K5P83...	Cash.....	Cash.....	2,540,000	2,540,000	2,540,000		V.....
0199999. Totals.....				27,107,604	27,107,604	27,107,604	XXX	XXX
Collateral Pledged to Reporting Entity								
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27...	Cash.....	Cash.....	15,528,000	15,528,000	XXX		V.....
Societe General - OTC.....	O2RNE8IBXP4R0TD8PU41....	Cash.....	Cash.....	16,840,000	16,840,000	XXX		V.....
Citibank NA - OTC.....	E57ODZWZ7FF32TWEFA76...	Cash.....	Cash.....	1,358,000	1,358,000	XXX		V.....
Goldman Sachs Group - OTC.....	FOR8UP27PHTHYVLBNG30...	Cash.....	Cash.....	7,774,000	7,774,000	XXX		V.....
JPMorgan Chase & Co - OTC.....	7H6GLXDRUGQFU57RNE97...	Cash.....	Cash.....	443,222,000	443,222,000	XXX		V.....
Merrill Lynch Capital Svs - OTC.....	GDWTXX036O1TB7DW3U69...	Cash.....	Cash.....	1,531,000	1,531,000	XXX		V.....
Morgan Stanley & Co International Ltd - OTC.....	4PQUHN3JPFGFNF3BB653...	Cash.....	Cash.....	14,467,000	14,467,000	XXX		V.....
Royal Bank of Scotland - OTC.....	RR3QWICWWIPCS8A4S074...	Cash.....	Cash.....	790,000	790,000	XXX		V.....
Wells Fargo - OTC.....	KB1H1DSPRFMYMCUFXT09...	Cash.....	Cash.....	6,875,000	6,875,000	XXX		V.....
0299999. Totals.....				508,385,000	508,385,000	XXX	XXX	XXX

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY.....	.....	.....	.....59,266,768	59,266,768	10/02/2017.....
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type).....			59,266,768	59,266,768	XXX
9999999.	Totals.....			59,266,768	59,266,768	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....30,261,528 Book/Adjusted Carrying Value \$.....30,261,528
2. Average balance for the year: Fair Value \$.....54,722,857 Book/Adjusted Carrying Value \$.....54,722,857
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....0 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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

NONE

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of New York Mellon..... New York, NY.....					2,133,892	307,269	150,782	XXX
JPMorgan Chase..... New York, NY.....					36,809,643	13,449,596	11,156,746	XXX
US Bank..... Minneapolis, MN.....					314,393	524,882	501,834	XXX
0199998. Deposits in.....1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			962	1,291	845	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	39,258,890	14,283,038	11,810,207	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	39,258,890	14,283,038	11,810,207	XXX
0599999. Total Cash.....	XXX	XXX	0	0	39,258,890	14,283,038	11,810,207	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE