LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

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QUARTERLY STATEMENT

As of March 31, 2018

of the Condition and Affairs of the

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

NAIC Group Code..... 0140, 0140 (Current Period) (Prior Period) | NAIC Company Code..... 92657 | Employer's ID Number..... 31-1000740

Organized under the Laws of OH | State of Domicile or Port of Entry OH | Country of Domicile US

Incorporated/Organized..... February 9, 1981 | Commenced Business...May 6, 1981

Statutory Home Office	ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)*	800-882-2822 *(Area Code) (Telephone Number)*
Mail Address	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)*	
Primary Location of Books and Records	ONE WEST NATIONWIDE BLVD., 1-04-701..COLUMBUS..OH..US.. 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)*	800-882-2822 *(Area Code) (Telephone Number)*
Internet Web Site Address	WWW.NATIONWIDE.COM	
Statutory Statement Contact	RONALD S. PORTER *(Name)*	614-249-1545 *(Area Code) (Telephone Number) (Extension)*
	STATACCT@NATIONWIDE.COM *(E-Mail Address)*	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-MARKT SERV
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
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
JOSEPH D. SPRAGUE #	SVP-NW FIN NETWORK	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 15 day of May 2018

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

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	14,184,947,085		14,184,947,085	13,184,534,010
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks	7,312,030		7,312,030	6,756,578
3. Mortgage loans on real estate:				
3.1 First liens	3,658,671,878		3,658,671,878	3,402,069,926
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 $.....0 encumbrances)			0	
5. Cash ($.....21,080,569), cash equivalents ($.....19,910,897) and short-term investments ($.....619,242,991)	660,234,457		660,234,457	943,406,451
6. Contract loans (including $.....0 premium notes)	89,816,840	28,530	89,788,310	84,567,853
7. Derivatives	577,259,301		577,259,301	803,455,034
8. Other invested assets	173,091,885		173,091,885	163,248,480
9. Receivables for securities	8,343,344		8,343,344	
10. Securities lending reinvested collateral assets	119,037,214		119,037,214	92,693,730
11. Aggregate write-ins for invested assets	129,847,270	0	129,847,270	47,559,929
12. Subtotals, cash and invested assets (Lines 1 to 11)	19,608,561,304	28,530	19,608,532,774	18,728,291,991
13. Title plants less $.....0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	151,800,982		151,800,982	146,147,689
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	9,052,349	6,683,857	2,368,492	3,103,416
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	35,082,636		35,082,636	35,484,596
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	11,964,699		11,964,699	7,241,338
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	2,022,631		2,022,631	1,994,881
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset			0	
19. Guaranty funds receivable or on deposit	560,639		560,639	560,639
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($.....0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	39,459,316		39,459,316	11,665,305
24. Health care ($.....0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	68,827,880	57,905,624	10,922,256	20,962,497
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	19,927,332,436	64,618,011	19,862,714,425	18,955,452,352
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,641,426,390		1,641,426,390	1,652,825,047
28. Total (Lines 26 and 27)	21,568,758,826	64,618,011	21,504,140,815	20,608,277,399
DETAILS OF WRITE-INS				
1101. Other invested assets receivable	5,130,716		5,130,716	3,513,273
1102. Derivative collateral and receivables	124,716,554		124,716,554	44,046,656
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)	129,847,270	0	129,847,270	47,559,929
2501. Accrued fees and other assets	10,922,256		10,922,256	20,962,497
2502. Deferred software costs	48,059,994	48,059,994	0	
2503. Disallowed interest maintenance reserve	9,845,630	9,845,630	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)	68,827,880	57,905,624	10,922,256	20,962,497

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....16,707,224,795 less $.....0 included in Line 6.3 (including $.....1,696,749,008 Modco Reserve)	16,707,224,795	15,632,956,041
2.	Aggregate reserve for accident and health contracts (including $.....0 Modco Reserve)		
3.	Liability for deposit-type contracts (including $.....0 Modco Reserve)	17,157,251	16,886,495
4.	Contract claims:		
	4.1 Life	44,470,668	29,465,615
	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)	1,016,494	1,028,447
	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	1,943,531	1,510,237
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 $.....664 assumed and $.....2,847,017 ceded	2,847,681	5,232,666
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued - life and annuity contracts $.....2,936,815, accident and health $.....0 and deposit-type contract funds $.....0	2,936,815	5,575,046
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	2,402,202	2,370,638
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(130,375,517) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(130,254,140)	(131,068,313)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	3,667,927	3,668,407
15.1	Current federal and foreign income taxes, including $.....3,355,917 on realized capital gains (losses)	15,209,208	47,626,923
15.2	Net deferred tax liability		
16.	Unearned investment income	157,996	153,828
17.	Amounts withheld or retained by company as agent or trustee	5,130,716	3,513,273
18.	Amounts held for agents' account, including $.....0 agents' credit balances		
19.	Remittances and items not allocated	36,431,638	27,348,747
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 $.....0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	112,508,091	102,882,259
	24.02 Reinsurance in unauthorized and certified ($.....0) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($.....0) reinsurers	963,034,579	951,259,098
	24.04 Payable to parent, subsidiaries and affiliates	10,040,280	9,484,855
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	28,946,957	15,113,864
	24.09 Payable for securities	683,333,396	790,724,589
	24.10 Payable for securities lending	118,921,220	92,603,248
	24.11 Capital notes $.....0 and interest thereon $.....0		
25.	Aggregate write-ins for liabilities	7,175,966	7,546,631
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	18,634,303,271	17,615,882,594
27.	From Separate Accounts statement	1,641,426,390	1,652,825,047
28.	Total liabilities (Lines 26 and 27)	20,275,729,661	19,268,707,641
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	2,115,624,500	2,065,624,500
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	(889,853,346)	(728,694,742)
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)	1,225,771,154	1,336,929,758
38.	Totals of Lines 29, 30 and 37	1,228,411,154	1,339,569,758
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	21,504,140,815	20,608,277,399
	DETAILS OF WRITE-INS		
2501.	Reserve for escheat funds	4,938,242	5,308,907
2502.	Tax credit commitment liabilities	2,237,724	2,237,724
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)	7,175,966	7,546,631
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	1,418,437,922	1,221,164,003	5,655,271,185
2. Considerations for supplementary contracts with life contingencies	275,046	352,622	1,155,835
3. Net investment income	173,821,937	127,761,081	582,676,499
4. Amortization of Interest Maintenance Reserve (IMR)	(799,951)	(741,884)	(3,203,621)
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	12,514,090	12,767,978	45,420,701
7. Reserve adjustments on reinsurance ceded	(103,972,702)	(97,579,911)	(545,998,525)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	18,658,058	18,330,676	74,068,813
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	23,915,928	19,972,019	84,933,252
9. Totals (Lines 1 to 8.3)	1,542,850,328	1,302,026,584	5,894,324,139
10. Death benefits	31,316,538	19,231,851	88,065,367
11. Matured endowments (excluding guaranteed annual pure endowments)		26,680	26,680
12. Annuity benefits	18,361,244	9,854,128	44,890,077
13. Disability benefits and benefits under accident and health contracts	56,098	48,737	243,208
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	95,694,648	57,062,093	268,573,969
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	325,985	379,979	1,488,276
18. Payments on supplementary contracts with life contingencies	338,071	316,649	1,375,506
19. Increase in aggregate reserves for life and accident and health contracts	1,072,939,699	1,058,616,105	4,843,747,793
20. Totals (Lines 10 to 19)	1,219,032,283	1,145,536,222	5,248,410,876
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	152,369,881	142,273,138	627,157,717
22. Commissions and expense allowances on reinsurance assumed	17,005	2,323	28,971
23. General insurance expenses	63,972,406	58,022,620	253,239,112
24. Insurance taxes, licenses and fees, excluding federal income taxes	9,186,714	8,755,075	31,127,559
25. Increase in loading on deferred and uncollected premiums	(745,807)	(840,461)	541,153
26. Net transfers to or (from) Separate Accounts net of reinsurance	13,819,337	11,371,825	71,602,368
27. Aggregate write-ins for deductions	11,906,569	10,735,079	46,426,451
28. Totals (Lines 20 to 27)	1,469,558,388	1,375,855,821	6,278,534,207
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	73,291,940	(73,829,237)	(384,210,068)
30. Dividends to policyholders	190,401	194,538	758,513
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	73,101,539	(74,023,775)	(384,968,581)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(33,118,389)	5,200,401	37,877,205
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)	106,219,928	(79,224,176)	(422,845,786)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....732,677 (excluding taxes of $.....(32,003) transferred to the IMR)	45,996,201	29,343,234	146,582,514
35. Net income (Line 33 plus Line 34)	152,216,129	(49,880,942)	(276,263,272)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,339,569,758	968,248,010	968,248,010
37. Net income (Line 35)	152,216,129	(49,880,942)	(276,263,272)
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(62,387,303)	(235,335,935)	38,638,935	265,312,364
39. Change in net unrealized foreign exchange capital gain (loss)	1,082,250	(1,152,332)	(4,996,135)
40. Change in net deferred income tax	(62,387,303)	19,115,383	50,290,032
41. Change in nonadmitted assets	(2,325,078)	(4,150,514)	(19,634,567)
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	(9,625,832)	(6,117,500)	(27,203,655)
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	50,000,000		400,000,000
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	(4,782,835)	(4,106,066)	(16,424,264)
54. Net change in capital and surplus (Lines 37 through 53)	(111,158,604)	(7,411,791)	371,321,748
55. Capital and surplus as of statement date (Lines 36 + 54)	1,228,411,154	960,836,219	1,339,569,758

DETAILS OF WRITE-INS

08.301.	Miscellaneous income	23,915,928	19,972,019	84,933,252
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)	23,915,928	19,972,019	84,933,252
2701.	Net investment earnings on funds withheld by ceding company	11,906,569	10,735,079	46,426,451
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)	11,906,569	10,735,079	46,426,451
5301.	Adjustment to initial reinsurance, commission and expense allowance	(4,782,835)	(4,106,066)	(16,424,264)
5302.				
5303.				
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)	(4,782,835)	(4,106,066)	(16,424,264)

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	1,421,635,832	1,224,196,366	5,653,678,695
2.	Net investment income	171,227,175	128,790,291	564,947,873
3.	Miscellaneous income	55,086,429	51,100,605	204,452,529
4.	Total (Lines 1 through 3)	1,647,949,436	1,404,087,262	6,423,079,097
5.	Benefit and loss related payments	240,839,524	189,703,828	951,219,813
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	13,005,164	12,098,331	74,047,488
7.	Commissions, expenses paid and aggregate write-ins for deductions	240,085,829	219,083,395	957,089,997
8.	Dividends paid to policyholders	202,354	205,310	779,575
9.	Federal and foreign income taxes paid (recovered) net of $.....0 tax on capital gains (losses)			(26,894,175)
10.	Total (Lines 5 through 9)	494,132,871	421,090,864	1,956,242,698
11.	Net cash from operations (Line 4 minus Line 10)	1,153,816,565	982,996,398	4,466,836,399
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	211,501,398	121,787,049	721,099,204
	12.2 Stocks			
	12.3 Mortgage loans	32,302,043	10,787,070	62,986,758
	12.4 Real estate			
	12.5 Other invested assets	5,936,791	4,047,218	18,602,393
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(1,096,423)	1,151,158	4,999,966
	12.7 Miscellaneous proceeds		141,019,896	456,782,852
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	248,643,809	278,792,391	1,264,471,173
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,197,043,350	975,790,538	4,391,687,825
	13.2 Stocks			3,213,025
	13.3 Mortgage loans	289,308,122	121,050,000	1,137,054,800
	13.4 Real estate			
	13.5 Other invested assets	13,662,357	4,557,867	49,499,801
	13.6 Miscellaneous applications	267,332,362	13,929,746	133,437,556
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,767,346,191	1,115,328,151	5,714,893,007
14.	Net increase or (decrease) in contract loans and premium notes	5,218,488	3,157,481	20,675,496
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,523,920,870)	(839,693,241)	(4,471,097,330)
	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	50,000,000		400,000,000
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	270,756	291,476	(370,531)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	36,661,554	(40,812,869)	141,528,383
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	86,932,310	(40,521,393)	541,157,852
	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)	(283,171,995)	102,781,764	536,896,921
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	943,406,451	406,509,530	406,509,530
	19.2 End of period (Line 18 plus Line 19.1)	660,234,457	509,291,294	943,406,451

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

20.0001	Exchange of bond investment to bond investment	48,169,607		107,136,969
20.0002	Tax credit commitment liabilities			957,724
20.0003	Capitalized interest on mortgage loans	463,257	245,865	1,332,272
20.0004	Capitalized interest on bonds		279,600	
20.0005	Exchange of bond investment to equity investment			4,267,412

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	310,328,248	296,281,848	1,272,908,838
3. Ordinary individual annuities	1,160,946,510	978,739,082	4,604,537,918
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	462,197	609,854	915,634
7. A&H - group	25		50
8. A&H - credit (group and individual)			
9. A&H - other	123	529,914	505
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	1,471,737,103	1,276,160,698	5,878,362,945
12. Deposit-type contracts			
13. Total	1,471,737,103	1,276,160,698	5,878,362,945

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 March 31, 2018 and December 31, 2017.

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 #	2018	2017
	Net Income					
(1)	Nationwide Life and Annuity Insurance Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 152,216,129	$ (276,263,272)
(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	$ 152,216,129	$ (276,263,272)
	Surplus					
(5)	Nationwide Life and Annuity Insurance Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,228,411,154	$ 1,339,569,758
(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	56,000,000	56,000,000
(8)	NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 1,172,411,154	$ 1,283,569,758

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.

2. Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

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	$ (12,900,503)
2.	12 Months or Longer	$ (5,444,958)

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

1.	Less than 12 Months	$ 702,060,145
2.	12 Months or Longer	$ 78,439,104

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. Dollar Repurchase Agreements and/or Securities Lending Transactions

No significant changes from prior year end.

3. Collateral Received

   b. Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. To manage short-term liquidity needs within the Nationwide insurance subsidiaries', the Company has agreements to enter into repurchase or reverse repurchase agreements with several authorized affiliated insurance companies. The collateral required meets minimum state specific requirements or statutory requirements if state of domicile does not specify.

   As these transactions are with affiliated insurance companies within the Nationwide family and are short-term in nature, the risk of changes in the fair value of the collateral are considered negligible.

2. Type of Repo Trades Used

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Bilateral (YES/NO)	NO			
b. Tri-Party (YES/NO)	NO			

3-11. Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. To manage short-term liquidity needs within the Nationwide insurance subsidiaries', the Company has agreements to enter into repurchase or reverse repurchase agreements with several authorized affiliated insurance companies. The collateral required meets minimum state specific requirements or statutory requirements if state of domicile does not specify.

   As these transactions are with affiliated insurance companies within the Nationwide family and are short-term in nature, the risk of changes in the fair value of the collateral are considered negligible.

   For yield enhancement, the company has agreements to enter into repurchase agreements through its securities lending program with collateral consisting of U.S. Government/Agency securities with investment grade counterparties. The collateral, which is marked to market daily, must represent 102% of the amount loaned and is monitored by the plan's manager in Bank of New York Mellon for changes in fair value.

2. Type of Repo Trades Used

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Bilateral (YES/NO)	YES			
b. Tri-Party (YES/NO)	YES			

NOTES TO THE FINANCIAL STATEMENTS

3. Original (Flow) & Residual Maturity

		First Quarter				Second Quarter			
		1	2	3	4	5	6	7	8
		Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
a.	Open - No Maturity	$-	$65,000,000	$2,934,426	$-	$-	$-	$-	$-
b.	Overnight	75,333,445	120,757,601	96,136,106	119,037,214	-	-	-	-
c.	2 Days to 1 Week	-	-	-	-	-	-	-	-
d.	> 1 Week to 1 Month	-	-	-	-	-	-	-	-
e.	> 1 Month to 3 Months	-	-	-	-	-	-	-	-
f.	> 3 Months to 1 Year	-	-	-	-	-	-	-	-
g.	> 1 Year	-	-	-	-	-	-	-	-

		Third Quarter				Fourth Quarter			
		9	10	11	12	13	14	15	16
		Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
a.	Open - No Maturity	$-	$-	$-	$-	$-	$-	$-	$-
b.	Overnight	-	-	-	-	-	-	-	-
c.	2 Days to 1 Week	-	-	-	-	-	-	-	-
d.	> 1 Week to 1 Month	-	-	-	-	-	-	-	-
e.	> 1 Month to 3 Months	-	-	-	-	-	-	-	-
f.	> 3 Months to 1 Year	-	-	-	-	-	-	-	-
g.	> 1 Year	-	-	-	-	-	-	-	-

4. Not applicable.

5. Fair Value of Securities Acquired Under Repo - Secured Borrowing

First Quarter				Second Quarter			
1	2	3	4	5	6	7	8
Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
$76,840,114	$176,634,725	$101,576,533	$153,417,958	$-	$-	$-	$-

Third Quarter				Fourth Quarter			
9	10	11	12	13	14	15	16
Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
$-	$-	$-	$-	$-	$-	$-	$-

6. Securities Acquired Under Repo - Secured Borrowing by NAIC Designation

ENDING BALANCE

		1	2	3	4	5	6	7	8
		None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Does Not Qualify as Admitted
a.	Bonds - FV	$-	$153,417,95	$-	$-	$-	$-	$-	$153,417,95
b.	LB & SS - FV	-	-	-	-	-	-	-	-
c.	Preferred Stock - FV	-	-	-	-	-	-	-	-
d.	Common Stock	-	-	-	-	-	-	-	-
e.	Mortgage Loans - FV	-	-	-	-	-	-	-	-
f.	Real Estate - FV	-	-	-	-	-	-	-	-
g.	Derivatives - FV	-	-	-	-	-	-	-	-
h.	Other Invested Assets - FV	-	-	-	-	-	-	-	-
q.	Total Assets - FV	$-	$153,417,95	$-	$-	$-	$-	$-	$153,417,95

7. Collateral Pledged - Secured Borrowing

		First Quarter				Second Quarter			
		1	2	3	4	5	6	7	8
		Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
a.	Cash	$75,333,445	$173,181,299	$99,070,533	$119,037,214	$-	$-	$-	$-
b.	Securities (FV)	-	-	-	-	-	-	-	-
c.	Securities (BACV)	XXX	XXX	XXX	-	XXX	XXX	XXX	-
d.	Nonadmitted Subset (BACV)	XXX	XXX	XXX	-	XXX	XXX	XXX	-

		Third Quarter				Fourth Quarter			
		9	10	11	12	13	14	15	16
		Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
a.	Cash	$-	$-	$-	$-	$-	$-	$-	$-
b.	Securities (FV)	-	-	-	-	-	-	-	-
c.	Securities (BACV)	XXX	XXX	XXX	-	XXX	XXX	XXX	-
d.	Nonadmitted Subset (BACV)	XXX	XXX	XXX	-	XXX	XXX	XXX	-

NOTES TO THE FINANCIAL STATEMENTS

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

		Amortized Cost	Fair Value
a.	Overnight and Continuous	$119,037,214	$119,037,214
b.	30 Days or Less	-	-
c.	31 to 90 Days	-	-
d.	> 90 Days	-	-

9-10. Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

J. Real Estate

Not applicable.

K. Low-Income Housing Tax Credits

Not applicable.

L. Restricted Assets

No significant changes from prior year end.

M. Working Capital Finance Investments

Not applicable.

N. 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*.

O. Structured Notes

No significant changes from prior year end.

P. 5* Securities

No significant changes from prior year end.

Q. Short Sales

Not applicable.

R. Prepayment Penalty and Acceleration Fees

No significant changes from prior year end.

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, except the following.

Effective January 1, 2018, the Tax Cuts and Jobs Act (“the Act”) reduced the corporate tax rate from 35% to 21%. As noted in the Company’s 2017 annual statement, the Company remeasured deferred tax assets and liabilities as of December 31, 2017. No significant adjustments were made during the quarter related to the Act.

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

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

During the three months ended March 31, 2018, the Company received capital contributions of $50,000,000 from Nationwide Life Insurance Company. On April 27, 2018, the Company received an additional capital contribution of $50,000,000 from Nationwide Life Insurance Company.

Note 11 - Debt

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

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

No significant changes from prior year end.

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.

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.

NOTES TO THE FINANCIAL STATEMENTS

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

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.

The following table summarizes assets held at fair value as of March 31, 2018:

	Level 1	Level 2	Level 3	Total	Net Asset Value (NAV) Included in Level 2
Assets at Fair Value					
Industrial and miscellaneous	$ -	$ 377,387	$ 176,329	$ 553,716	-
Total Bonds	$ -	$ 377,387	$ 176,329	$ 553,716	$ -
Common stocks	4,090,309	3,221,721	-	7,312,030	$ 3,221,721
Separate account assets	1,641,426,390	-	-	1,641,426,390	-
Derivative assets	-	-	569,932,751	569,932,751	-
Total Assets at Fair Value	$ 1,645,516,699	$ 3,599,108	$ 570,109,080	$ 2,219,224,887	$ 3,221,721

The following table presents the rollforward of Level 3 assets held at fair value during the period ended March 31, 2018:

	Beginning Balance at 12/31/2017	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 3/31/2018
Assets at Fair Value										
Industrial and miscellaneous	$177,594	$-	$-	$-	$1,538	$-	$-	$(2,662)	$(140)	$176,329
Total Bonds	$177,594	$-	$-	$-	$1,538	$-	$-	$(2,662)	$(140)	$176,329
Common stocks	$3,399,528	$-	$(3,399,528)	$-	$-	$-	$-	$-	$-	$-
Derivative assets	$791,992,017	$-	$-	$(238,726,083)	$-	$62,668,499	$-	$(46,001,682)	$-	$569,932,751
Total Assets at Fair Value	$795,569,139	$-	$(3,399,528)	$(238,726,083)	$1,538	$62,668,499	$-	$(46,004,344)	$(140)	$570,109,080

Transfers into and/or out of Level 3 during the period ended March 31, 2018 are due to either changes resulting from application of the lower of amortized cost or fair value rules based on the security's NAIC rating or changes in sources used to price certain securities.

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 March 31, 2018:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)	Net Asset Value (NAV) Included in Level 2
Assets							
Bonds	$14,231,318,067	$14,184,393,369	$438,944,551	$13,688,354,970	$104,018,546	$-	$-
Mortgage loans, net of allowance	3,527,613,395	3,658,671,878	-	-	3,527,613,395	-	-
Short-term investments	619,242,991	619,242,991	-	619,242,991	-	-	-
Derivative assets	4,531,223	7,326,550	-	4,531,223	-	-	-
Policy loans	89,788,310	89,788,310	-	-	89,788,310	-	-
Securities lending collateral assets	119,037,214	119,037,214	119,037,214	-	-	-	-
Total Assets	$18,591,531,200	$18,678,460,312	$557,981,765	$14,312,129,184	$3,721,420,251	$-	$-
Liabilities							
Derivative liabilities	$47,185,326	$28,946,957	$-	$47,185,326	$-	$-	$-
Investment Contracts	13,021,648,704	12,128,194,091	-	-	13,021,648,704	-	-
Total Liabilities	$13,068,834,030	$12,157,141,048	$-	$47,185,326	$13,021,648,704	$-	$-

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:

NOTES TO THE FINANCIAL STATEMENTS

Subsequent events have been considered through May 11, 2018 for the statutory statement issued on May 14, 2018.

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 May 11, 2018 for the statutory statement issued on May 14, 2018.

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.

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 [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]

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

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [ ] No [X]

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

4.2 If yes, provide 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 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?
If yes, attach an explanation. Yes [ ] No [X] N/A [ ]

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016

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 [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ] No [X]

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No [ ]

8.4 If 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 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 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 [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 39,403,411

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: $ 73,928,044

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	64,283,324	71,855,580
14.26	All Other	82,294,909	82,745,960
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 146,578,233	$ 154,601,540
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: $ 119,037,214

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 119,037,214

16.3 Total payable for securities lending reported on the liability page: $ 118,921,220

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 [ ]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

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:

			Amount
1.1	Long-term mortgages in good standing		
	1.11	Farm mortgages	$
	1.12	Residential mortgages	$
	1.13	Commercial mortgages	$3,658,671,878
	1.14	Total mortgages in good standing	$3,658,671,878
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)		$3,658,671,878
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	102.0
	2.2	A&H cost containment percent	
	2.3	A&H expense percent excluding cost containment expenses	5.0

3.1	Do you act as a custodian for health savings accounts?	Yes [ ]	No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$	
3.3	Do you act as an administrator for health savings accounts?	Yes [ ]	No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$	
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X]	No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile or the reporting entity?	Yes [ ]	No [ ]

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	2,173,825			9,804,513	11,978,338	
2. Alaska AK	L	86,922			740,000	826,922	
3. Arizona AZ	L	4,760,006	18,767		43,676,258	48,455,031	
4. Arkansas AR	L	1,461,859			5,046,524	6,508,383	
5. California CA	L	58,804,788	211,411		79,167,900	138,184,099	
6. Colorado CO	L	4,046,642			26,376,702	30,423,344	
7. Connecticut CT	L	5,393,120	17,138		8,005,994	13,416,252	
8. Delaware DE	L	2,461,957			2,469,784	4,931,741	
9. District of Columbia DC	L	511,412			889,327	1,400,739	
10. Florida FL	L	19,619,290		90	97,821,772	117,441,152	
11. Georgia GA	L	8,631,033			38,333,357	46,964,390	
12. Hawaii HI	L	2,026,990	252,054		6,788,926	9,067,970	
13. Idaho ID	L	387,835			7,970,660	8,358,495	
14. Illinois IL	L	10,972,531			60,348,389	71,320,920	
15. Indiana IN	L	3,507,478			40,045,877	43,553,355	
16. Iowa IA	L	1,070,132			3,779,988	4,850,120	
17. Kansas KS	L	1,820,657	199,954		17,069,508	19,090,119	
18. Kentucky KY	L	3,375,543			16,711,902	20,087,445	
19. Louisiana LA	L	1,434,942	79,211		17,144,156	18,658,309	
20. Maine ME	L	431,030	17,138		2,589,062	3,037,230	
21. Maryland MD	L	9,634,272			36,464,381	46,098,653	
22. Massachusetts MA	L	5,425,429			37,821,274	43,246,703	
23. Michigan MI	L	16,225,209	24,435		61,499,560	77,749,204	
24. Minnesota MN	L	5,643,558			4,264,000	9,907,558	
25. Mississippi MS	L	1,558,274			3,949,108	5,507,382	
26. Missouri MO	L	4,050,142	25,486		17,577,702	21,653,330	
27. Montana MT	L	150,435			2,932,484	3,082,919	
28. Nebraska NE	L	1,156,336			19,507,807	20,664,143	
29. Nevada NV	L	1,860,850			10,783,396	12,644,246	
30. New Hampshire NH	L	692,210			7,722,929	8,415,139	
31. New Jersey NJ	L	17,720,586	17,491		29,170,563	46,908,640	
32. New Mexico NM	L	455,208			13,915,827	14,371,035	
33. New York NY	N	266,299			5,054,394	5,320,693	
34. North Carolina NC	L	15,883,744			73,196,887	89,080,631	
35. North Dakota ND	L	380,258			3,011,130	3,391,388	
36. Ohio OH	L	15,691,207	38,306		67,495,747	83,225,260	
37. Oklahoma OK	L	784,560			8,697,217	9,481,777	
38. Oregon OR	L	2,711,625			6,747,181	9,458,806	
39. Pennsylvania PA	L	19,311,312		33	45,289,299	64,600,644	
40. Rhode Island RI	L	1,237,687			4,419,630	5,657,317	
41. South Carolina SC	L	3,394,939			18,855,951	22,250,890	
42. South Dakota SD	L	509,386			2,754,068	3,263,454	
43. Tennessee TN	L	5,913,089	73		19,092,520	25,005,682	
44. Texas TX	L	22,753,917	25,055		76,003,432	98,782,404	
45. Utah UT	L	1,760,218			15,153,984	16,914,202	
46. Vermont VT	L	777,306			2,254,269	3,031,575	
47. Virginia VA	L	10,996,979	60,690	25	36,588,850	47,646,544	
48. Washington WA	L	8,074,493			20,561,248	28,635,741	
49. West Virginia WV	L	2,153,601	46,245		3,507,106	5,706,952	
50. Wisconsin WI	L	3,257,653	84,608		19,104,708	22,446,969	
51. Wyoming WY	L	387,007			1,983,395	2,370,402	
52. American Samoa AS	N	2,267				2,267	
53. Guam GU	N	173				173	
54. Puerto Rico PR	N	1,746			130,000	131,746	
55. US Virgin Islands VI	N	859				859	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N	9,660				9,660	
58. Aggregate Other Alien OT	XXX	15,971	0	0	0	15,971	0
59. Subtotal	XXX	313,826,457	1,118,062	148	1,160,290,646	1,475,235,313	0
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	138,104				138,104	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	67,959				67,959	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	314,032,520	1,118,062	148	1,160,290,646	1,475,441,376	0
96. Plus Reinsurance Assumed	XXX					0	
97. Totals (All Business)	XXX	314,032,520	1,118,062	148	1,160,290,646	1,475,441,376	0
98. Less Reinsurance Ceded	XXX	50,258,831	1,764		4,426,872	54,687,467	
99. Totals (All Business) less Reinsurance Ceded	XXX	263,773,689	1,116,298	148	1,155,863,774	1,420,753,909	0
DETAILS OF WRITE-INS							
58001. Foreign - Other Alien	XXX	15,971				15,971	
58002.	XXX					0	
58003.	XXX					0	
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	15,971	0	0	0	15,971	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 50

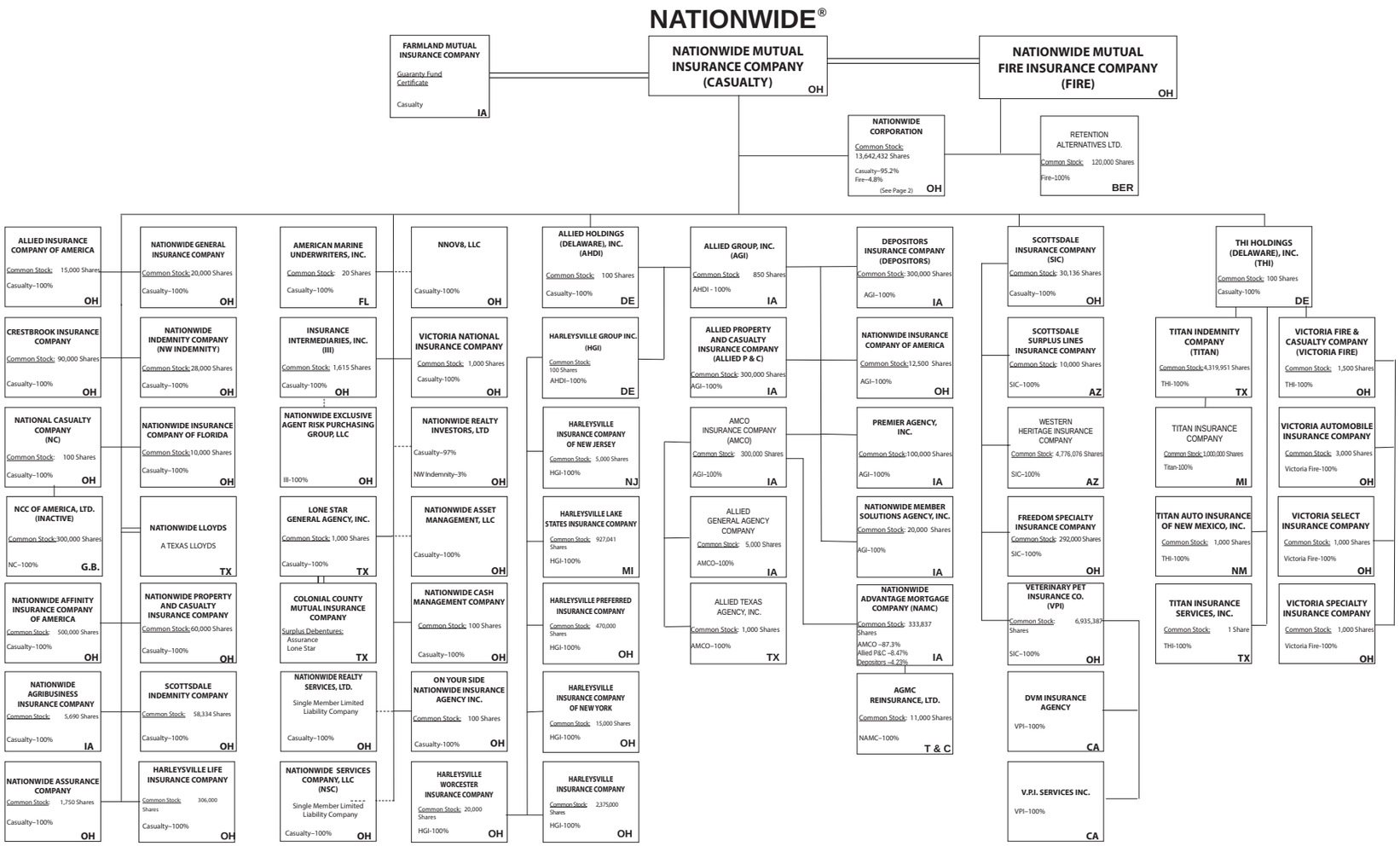
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0

R - Registered - Non-domiciled RRGs 0

Q - Qualified - Qualified or accredited reinsurer 0

N - None of the above - Not allowed to write business in the state 7

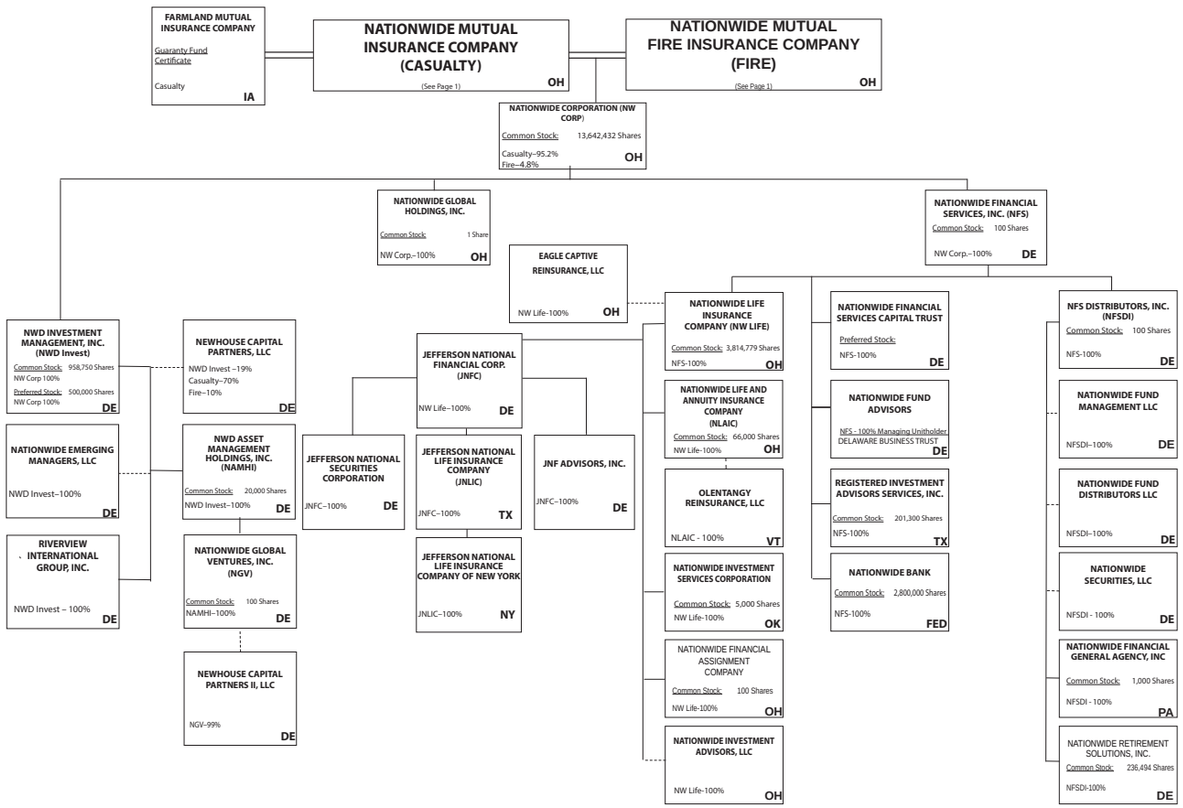
Q12



(Casualty/Fire subsidiaries)

Q12.1

NATIONWIDE®



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

March 31, 2018

(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	OH	41-0417250	Harleysville Insurance Company
0140	Nationwide	42900	NJ	23-2253669	Harleysville Insurance Company of New Jersey
0140	Nationwide	10674	OH	23-2864924	Harleysville Insurance Company of New York
0140	Nationwide	14516	MI	38-3198542	Harleysville Lake States Insurance Company
0140	Nationwide	64327	OH	23-1580983	Harleysville Life Insurance Company
0140	Nationwide	35696	OH	23-2384978	Harleysville Preferred Insurance Company
0140	Nationwide	26182	OH	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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
0140	Nationwide		31-1486309	4595018		0	10 W. Nationwide, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4810074		0	1000 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4869474		0	1015 Long Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4810047		0	1050 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4810038		0	1125 Rail Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1733036	4594963		0	120 Acre Partners, LLC	DE	NIA	Nationwide Realty Investors, Ltd	ownership	95.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-4939866	5217036		0	1125 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-2451988	4288132		0	1492 Capital, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	5113932		0	111 Rivulon Boulevard, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4810083		0	155 Rivulon Boulevard, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	5113923		0	161 Rivulon Boulevard, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	5042171		0	170 Marconi, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4960960		0	245 Parks Edge Place, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4810092		0	275 Rivulon Boulevard, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	5092952		0	343 N. Front, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4590835		0	400 West Nationwide Boulevard, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591140		0	425 West Nationwide Boulevard, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4595009		0	44 Chestnut, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4890843		0	75 Rivulon Boulevard, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4590750		0	775 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4810104		0	780 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4671583		0	795 Rail Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4590602		0	800 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4671499		0	800 Goodale Boulevard, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4671789		0	800 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4590778		0	805 Bobcat Avenue, LLC	OH	NIA	GVY Residential, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4890834		0	808 Yard Street, LLC	OH	NIA	GVY Residential, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4869465		0	820 Goodale Boulevard, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	5042612		0	825 Junction Way, LLC	OH	NIA	GVY Residential, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
	0		37-1865892	n/a		0	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		0	828 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4890759		0	840 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4590611		0	845 Yard Street, LLC	OH	NIA	GVY Residential, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4590787		0	850 Goodale Blvd., LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4903921		0	860 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0140	Nationwide		20-4939866	4903912		0	880 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4869438		0	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		0	950 Dorchester Way, LLC	OH	NIA	GVY Residential, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	5092943		0	960 Bobcat Avenue, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4810029		0	975 Rail Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	5082001		0	995 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1680808	4594833		0	AD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	60.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1580283	4590992		0	ADTV, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		52-2227314	4287247		0	AGMC Reinsurance, Ltd	TCA	IA	Nationwide Advantage Mortgage Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		42-1011300	4287229		0	ALLIED General Agency Company	IA	IA	AMCO Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		42-0958655	1677548		0	ALLIED Group, Inc	IA	IA	Allied Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-4628790	4613462		0	Allied Holdings (Delaware), Inc	DE	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	Y	
0140	Nationwide	10127	27-0114983	4288169		0	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		0	ALLIED Property and Casualty Insurance Company	IA	IA	ALLIED Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		42-1527863	4287238		0	ALLIED Texas Agency, Inc	TX	IA	AMCO Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	19100	42-6054959	4287153		0	AMCO Insurance Company	IA	IA	ALLIED Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		59-1031596	4288011		0	American Marine Underwriters, Inc	FL	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-4532504	5082029		0	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		0	American Tax Credit Fund 2017-B, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-4591498	5215292		0	American Tax Credit Fund 2018-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591177		0	Arena District CA I, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
	0		36-4857239	n/a		0	Arena District Garage Condominium Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
	0		90-0280710	n/a		0	Arena District Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
	0		35-2582728	n/a		0	Arena District Swim Club Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		31-1486309	5012277		0	Ballantrae Woods, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-4083207	4869447		0	Berkshire Crossing Development, LLC	DE	NIA	NorthStar Commercial Development, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1555487	4593658		0	Broad Street Retail, LLC	DE	NIA	Nationwide Realty Investors, Ltd	ownership	60.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-3624379	4595531		0	Brooke School Investment Fund, LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-0899413	3730540		0	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		0	CNRI-Cannonsport Condominium, LLC	OH	NIA	CNRI-Cannonsport, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-1618232	4595045		0	CNRI- Cannonsport, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
	0		n/a	n/a		0	Co-Investment Fund, LLC	DE	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		31-1579973	2998688		0	COLHOC Limited Partnership	OH	NIA	NRI Arena, LLC	ownership	30.757	Other non-Nationwide	N	1

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0140	Nationwide	29262	74-1061659	4288057		0	Colonial County Mutual Insurance Company	TX	IA	Other non-Nationwide	contract		Other non-Nationwide	N	2
	0		45-4901238	n/a		0	Columbus Arena Management, LLC	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide	18961	68-0066866	4288178		0	Crestbrook Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4590255		0	Crewville, Ltd	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	42587	42-1207150	4287162		0	Depositors Insurance Company	IA	IA	ALLIED Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
	0		46-4104813	n/a		0	Discover Affordable Housing Investment Fund I LLC	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		33-0096671	4287694		0	DVM Insurance Agency	CA	NIA	Veterinary Pet Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	15821	47-4523959	4890825		0	Eagle Captive Reinsurance, LLC	OH	IA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-1945276	4590590		0	East of Madison, LLC	DE	NIA	120 Acre Partners, Ltd	ownership	24.910	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-1945276	4590590		0	East of Madison, LLC	DE	NIA	ND La Quinta Partners, LLC	ownership	75.090	Nationwide Mutual Insurance Company	N	1
	0		30-0951639	n/a		0	ERN-4 Property Owners Association, Inc	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide	13838	42-0618271	4569372		0	Farmland Mutual Insurance Company	IA	OTH	Other non-Nationwide	debt		Other non-Nationwide	N	2
0140	Nationwide	22209	75-6013587	4287676		0	Freedom Specialty Insurance Company	OH	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
	0		46-4736379	n/a		0	GPN-1 Property Owners Association, Inc	OH	OTH	Other non-Nationwide	n/a		other non-Nationwide	N	2
0140	Nationwide		20-4939866	4590808		0	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		0	Grandview Yard Hotel, LLC	OH	NIA	Grandview Yard Hotel Holdings, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	5036200		0	GVY Residential, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		51-0241172	3582909		0	Harleysville Group Inc	DE	NIA	Allied Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	23582	41-0417250	4442260		0	Harleysville Insurance Company	OH	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	42900	23-2253669	4442158		0	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		0	Harleysville Insurance Company of New York	OH	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	14516	38-3198542	4442251		0	Harleysville Lake States Insurance Company	MI	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	64327	23-1580983	4440659		0	Harleysville Life Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	35696	23-2384978	4442288		0	Harleysville Preferred Insurance Company	OH	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	26182	04-1989660	4442372		0	Harleysville Worcester Insurance Company	OH	IA	Harleysville Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		32-0051216	4596903		0	Hideaway Properties Corporation	CA	NIA	Nationwide Realty Investors, Ltd	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-0871532	4288020		0	Insurance Intermediaries, Inc	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-3289512	3848436		0	Jefferson National Financial Corp	DE	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	Y	
0140	Nationwide	64017	75-0300900	3332887		0	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		0	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		0	Jefferson National Securities Corporation	DE	NIA	Jefferson National Financial Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4097802		0	Jerome Village Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
	0		46-2974590	n/a		0	Jerome Village Master Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2

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0140	Nationwide		20-8945345	5111938		0	JNF Advisors, Inc.	DE	NIA	Jefferson National Financial Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
	0		46-2956640	n/a		0	Jerome Village Residential Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		31-1486309	4590312		0	JV Developers, LLC	OH	OTH	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		74-1395229	4613350		0	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		0	National Casualty Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		AC000920	4614900		0	National Casualty Company of America, Ltd	GBR	IA	National Casualty Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		42-1154244	2889795		0	Nationwide Advantage Mortgage Company	IA	NIA	AMCO Insurance Company	ownership	87.300	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide		42-1154244	2889795		0	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		0	Nationwide Advantage Mortgage Company	IA	NIA	Depositors Insurance Company	ownership	4.230	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide	26093	48-0470690	4288196		0	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		0	Nationwide Agribusiness Insurance Company	IA	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1578869	4288075		0	Nationwide Arena, LLC	OH	NIA	NRI Arena, LLC	ownership	90.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-8670712	4288114		0	Nationwide Asset Management, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10723	95-0639970	4288217		0	Nationwide Assurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1592130	2729677		0	Nationwide Bank	OH	OTH	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		31-1036287	4288123		0	Nationwide Cash Management Company	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-4416546	3828081		0	Nationwide Corporation	OH	NIA	Nationwide Mutual Insurance Company	ownership	95.200	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide		31-4416546	3828081		0	Nationwide Corporation	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	4.800	Nationwide Mutual Insurance Company	Y	1
0140	Nationwide		04-3679407	4286839		0	Nationwide Emerging Managers, LLC	DE	NIA	NWD Investment Management, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		05-0630007	4288048		0	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		0	Nationwide Financial Assignment Company	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		23-2412039	4287087		0	Nationwide Financial General Agency, Inc.	PA	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-6554353	4286978		0	Nationwide Financial Services Capital Trust	DE	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486870	3828063		0	Nationwide Financial Services, Inc.	DE	NIA	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		52-6969857	4286996		0	Nationwide Fund Advisors	DE	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1748721	4287050		0	Nationwide Fund Distributors LLC	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-0900518	4287041		0	Nationwide Fund Management LLC	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	23760	31-4425763	4287957		0	Nationwide General Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1570938	4286398		0	Nationwide Global Holdings, Inc.	OH	NIA	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		04-3732385	4286857		0	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		0	Nationwide Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	25453	95-2130882	4287180		0	Nationwide Insurance Company of America	OH	IA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0140	Nationwide	10948...	31-1613686..	4287966		0	Nationwide Insurance Company of Florida	OH	IA	Nationwide Mutual Insurance Company	ownership	...100.000	Nationwide Mutual Insurance Company	....N	
0140	Nationwide		41-2206199.	4286950		0	Nationwide Investment Advisors, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	...100.000	Nationwide Mutual Insurance Company	....N	
0140	Nationwide		73-0988442..	4286923		0	Nationwide Investment Services Corporation	OK	NIA	Nationwide Life Insurance Company	ownership	...100.000	Nationwide Mutual Insurance Company	....Y	
0140	Nationwide	92657...	31-1000740..	2995098		0	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		0	Nationwide Life Insurance Company	OH	UDP	Nationwide Financial Services, Inc	ownership	...100.000	Nationwide Mutual Insurance Company	....N	
0140	Nationwide		13-4212969..	4596127		0	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		0	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		0	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		0	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		0	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		0	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		0	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		0	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		0	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		0	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		0	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		0	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		0	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		0	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		0	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		0	Nationwide Life Tax Credit Partners 2007-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	.....0.010	Nationwide Mutual Insurance Company	....N	1

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SCHEDULE Y

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0140	Nationwide		26-3427373	4596435		0	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		0	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		0	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		0	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		0	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		0	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		0	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		0	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		0	Nationwide Lloyds	TX	IA	n/a	contract		Nationwide Mutual Insurance Company	N	2
0140	Nationwide		42-1373380	4287210		0	Nationwide Member Solutions Agency Inc.	IA	NIA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		75-3191025	4597094		0	Nationwide Mutual Capital I, LLC	DE	NIA	Nationwide Mutual Capital, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		75-3191025	4595269		0	Nationwide Mutual Capital, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	23779	31-4177110	3828090		0	Nationwide Mutual Fire Insurance Company	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide	23787	31-4177100	3828072		0	Nationwide Mutual Insurance Company	OH	UIP	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		34-2012765	4288084		0	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		0	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		0	Nationwide Realty Investors, Ltd	OH	NIA	Nationwide Mutual Insurance Company	ownership	97.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1486309	4288105		0	Nationwide Realty Investors, Ltd	OH	NIA	Nationwide Indemnity Company	ownership	3.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1486309	4590264		0	Nationwide Realty Management, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		n/a	4288066		0	Nationwide Realty Services, Ltd	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		73-0948330	4287096		0	Nationwide Retirement Solutions, Inc.	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		36-2434406	4287078		0	Nationwide Securities, LLC	OH	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-4177100	4288093		0	Nationwide Services Company, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		27-0743545	4564041		0	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		0	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		0	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		0	Nationwide Tax Credit Partners 2013-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1

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0140	Nationwide		20-5976272	4595410		0	Nationwide Ventures, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		11-3651828	4588168		0	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		0	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		0	Newhouse Capital Partners, LLC	DE	NIA	NWD Investment Management, Inc	ownership	19.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		13-4110716	4286679		0	Newhouse Capital Partners, LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	70.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		13-4110716	4286679		0	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		0	NFS Distributors, Inc	DE	NIA	Nationwide Financial Services, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		14-1892640	4596677		0	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		0	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		0	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		0	NNOV8, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4590817		0	North of Third, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-4083207	4590385		0	Northstar Commercial Development, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	50.000	Nationwide Mutual Insurance Company	N	1
Q13.6	0		61-1753500	n/a		0	Northstar Master Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		26-4083354	4594909		0	Northstar Residential Development, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1486309	4594794		0	NRI Arena, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4594815		0	NRI Brooksedge, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4595027		0	NRI Builders, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4590246		0	NRI Communities/Harris Blvd., LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	5217027		0	NRI Corporate Housing, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4590282		0	NRI Cramer Creek, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4590460		0	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		0	NRI Equity Tampa, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4590376		0	NRI Maxtown, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4590406		0	NRI Office Ventures, Ltd	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4596912		0	NRI Telecom, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4590349		0	NRI-Rivulon, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-4083354	4869456		0	NS Developers, LLC	OH	NIA	Northstar Residential Development, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		45-3123274	4595438		0	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		0	NTCIF-2011, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		90-0729552	4596695		0	NTCIF-2011, LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		27-4700627	4596716		0	NTCP 2011-A, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		46-0741029	4464703		0	NTCP 2012-A, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		46-3309896	4586164		0	NTCP 2013-C, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		46-4111078	4596743		0	NTCP 2014-A, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2

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0140	Nationwide		47-1404116..	4802734		0	NTCP 2014-B, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		47-1413242..	4809948		0	NTCP 2014-C, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		47-3909345..	4869483		0	NTCP 2015-A, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		47-4148470..	4890807		0	NTCP 2015-B, LLC	OH	OTH	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	2
0140	Nationwide		81-3836925..	5048678		0	NTCP 2016-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82--2015065.	5167122		0	NTCP 2017-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-0936428..	4966663		0	NW Private Debt, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-1903919..	5012295		0	NW REI, LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-2326191..	5011609		0	NW-442 Ocean, LLC	OH	NIA	NW REI (NLIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-3654078..	4593621		0	NW-Amesbury, LLC	OH	NIA	NW-REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1263284..	4960979		0	NW-Amesbury II, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1246932..	4958855		0	NW-Baseline, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1869861..	4984911		0	NW-Beech, LLC	OH	NIA	NW REI, (NMFIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-4999493..	4902223		0	NW-Belleview, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1211881..	4962151		0	NW-Castle Rock, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-3674167..	4595090		0	NW-Cedar Springs, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-2957977..	5167131		0	NW-Civita, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-2958440..	5167140		0	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		0	NW-College Park, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	4591038		0	NWD 205 Vine, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	4591261		0	NWD 225 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	4591056		0	NWD 230 West, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	4590545		0	NWD 240 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	4590273		0	NWD 250 Brodbelt, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	4981134		0	NWD 250 West, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	4590554		0	NWD 265 Neil, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	4590518		0	NWD 275 Marconi, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	4590509		0	NWD 300 Neil, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	4590572		0	NWD 300 Spring, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	4590527		0	NWD 355 McConnell, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	4590581		0	NWD 425 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	4590536		0	NWD 500 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	4591298		0	NWD Arena Crossing, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	4591083		0	NWD Arena District I, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283..	4591300		0	NWD Arena District II, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0140	Nationwide		31-1580283	4591113		0	NWD Arena District MM, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591319		0	NWD Arena District PW, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591131		0	NWD Arena District V, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		04-3679396	4286848		0	NWD Asset Management Holdings, Inc	DE	NIA	NWD Investment Management, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591328		0	NWD Athletic Club, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		30-0876022	4810010		0	NWD Franklinton, LLC	DE	NIA	Nationwide Realty Investors, Ltd	ownership	80.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1636299	4286594		0	NWD Investment Management, Inc	DE	NIA	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4587965		0	NWD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	80.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		47-4036460	4869492		0	NW-Deerfield, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	74.030	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		47-4036460	4869492		0	NW-Deerfield, LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	ownership	25.970	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		81-2327221	5013443		0	NW-Deerfield II, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-4401901	5082010		0	NW-Grapevine Bluffs, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-4330384	4750443		0	NW-Hudnall, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-1881115	5143078		0	NW-Ironhorse, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-2482818	4810122		0	NW-Jasper WAG, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-1497429	4809957		0	NW-Jefferson, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1232565	4961042		0	NW-Lenexa, LLC	OH	NIA	NW REI (NLAIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1671648	4981116		0	NW-Lenexa II, LLC	OH	NIA	NW REI (NLAIC), LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-5146596	5092961		0	NW-Logan, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-5146266	5092989		0	NW-Millenia, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-2457568	4591467		0	NW-Montrose, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-3888719	4593603		0	NW-Park 288, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-1740812	4809966		0	NW-Peachtree, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-2469044	4591494		0	NW-Portales, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-2449044	4810113		0	NW-Promenade at Madison, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1603024	4981086		0	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		0	NW REI (NLIC), LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1861190	4984902		0	NW REI (NMFIC), LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-4016536			0	NW-Santa Cruz, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-1100378	4591524		0	NW-Triangle, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-5764783	4809939		0	NW-Tysons, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-0947092	4590479		0	OCH Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-0947092	4590442		0	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		0	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		0	Old Track Street Owners Association, Inc	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0140	Nationwide	13999	27-1712056	4286914		0	Olentangy Reinsurance, LLC	VT	IA	Nationwide Life and Annuity Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		47-1923444	4809975		0	On Your Side Nationwide Insurance Agency, Inc.	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		n/a	4596462		0	OYS Fund LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		n/a	4596480		0	Park 288 Industrial, LLC	TX	OTH	Nationwide Mutual Insurance Company	Investor member / no control	95.000	other non-Nationwide	N	2
	0		32-0516252	n/a		0	Parks Edge Condominium Home Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		31-1486309	4590358		0	Perimeter A, Ltd	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-1169305	4564032		0	Polyphony Fund LLC	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		39-1907217	4287201		0	Premier Agency, Inc	IA	NIA	ALLIED Group, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		75-2938844	4287005		0	Registered Investment Advisors Services, Inc.	TX	NIA	Nationwide Financial Services, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-0549218	4288244		0	Retention Alternatives Ltd	BMU	IA	Nationwide Mutual Fire Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-2726014	4595278		0	Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Mutual Insurance Company	ownership		Nationwide Mutual Insurance Company	N	2
0140	Nationwide		20-2726014	4595278		0	Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Mutual Fire Insurance Company	ownership		Nationwide Mutual Insurance Company	N	2
0140	Nationwide		20-2726014	4595278		0	Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Life Insurance Company	ownership		Nationwide Mutual Insurance Company	N	2
0140	Nationwide		22-3655264	4286530		0	Riverview International Group, Inc	DE	NIA	NWD Investment Management, Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		26-0384865	4595287		0	Riverview Multi Series Fund, LL - Class Event	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-8027258	4595335		0	Riverview Multi Series Fund, LL - Class N	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	15580	31-1117969	4288002		0	Scottsdale Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	41297	31-1024978	3091988		0	Scottsdale Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10672	86-0835870	4287649		0	Scottsdale Surplus Lines Insurance Company	AZ	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		91-2158214	n/a		0	The Hideaway Club	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		20-3541511	n/a		0	The Madison Club	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		31-1610040	2989882		0	The Waterfront Partners, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	50.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		52-2031677	4287751		0	THI Holdings (Delaware), Inc	DE	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	Y	
0140	Nationwide		74-2825853	4287863		0	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		0	Titan Indemnity Company	TX	IA	THI Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	36269	86-0619597	4287845		0	Titan Insurance Company	MI	IA	Titan Indemnity Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		75-1284530	4287890		0	Titan Insurance Services, Inc	TX	NIA	THI Holdings (Delaware), Inc	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-1456923	4975937		0	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		0	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		0	US Regional Logistics Program, L.P	DE	NIA	Nationwide Life and Annuity Insurance Company	ownership	6.660	Nationwide Mutual Insurance Company	N	1

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0140	Nationwide		81-1456923	4975937		0	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		0	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		0	Veterinary Pet Insurance Company	OH	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10644	34-1785903	4287911		0	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		0	Victoria Fire & Casualty Company	OH	IA	THI Holdings (Delaware), Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10778	34-1842604	4287920		0	Victoria National Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10105	34-1777972	4287939		0	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		0	Victoria Specialty Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	5080696		0	Wellington Park, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	37150	86-0561941	4287667		0	Western Heritage Insurance Company	AZ	IA	Scottsdale Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		n/a	4613323		0	Zais Zephyr A4, LLC	DE	OTH	Nationwide Life Insurance Company	limited member / no control	60.000	other non-Nationwide	N	2

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.

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.
3. The data for this supplement is not required to be filed.
4.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
7.

Bar Code:

Overflow Page for Write-Ins

NONE

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	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 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	3,415,790,478	2,340,390,164
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	278,562,704	1,109,577,000
	2.2 Additional investment made after acquisition	10,745,418	27,477,800
3.	Capitalized deferred interest and other	463,257	1,332,272
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	32,302,043	62,986,758
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)	3,673,259,814	3,415,790,478
12.	Total valuation allowance	(14,587,937)	(13,720,554)
13.	Subtotal (Line 11 plus Line 12)	3,658,671,877	3,402,069,924
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	3,658,671,877	3,402,069,924

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	163,248,482	129,792,798
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,692,857	16,450,703
	2.2 Additional investment made after acquisition	11,969,500	34,006,822
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	2,072,908	3,923,521
6.	Total gain (loss) on disposals	44,931	
7.	Deduct amounts received on disposals	5,936,791	18,602,393
8.	Deduct amortization of premium and depreciation		2,322,969
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)	173,091,887	163,248,482
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	173,091,887	163,248,482

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	13,191,290,587	9,503,445,600
2.	Cost of bonds and stocks acquired	1,245,212,957	4,506,305,223
3.	Accrual of discount	1,757,110	7,842,948
4.	Unrealized valuation increase (decrease)	539,586	1,695,829
5.	Total gain (loss) on disposals	(647,201)	(3,958,649)
6.	Deduct consideration for bonds and stocks disposed of	259,933,977	832,503,585
7.	Deduct amortization of premium	5,274,730	21,769,150
8.	Total foreign exchange change in book/adjusted carrying value	19,051,810	32,142,703
9.	Deduct current year's other-than-temporary impairment recognized		1,910,332
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	262,972	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	14,192,259,114	13,191,290,587
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	14,192,259,114	13,191,290,587

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)	6,378,393,689	786,886,097	249,711,416	8,600,220	6,924,168,590			6,378,393,689
2.	NAIC 2 (a)	6,050,904,424	489,241,318	118,583,361	6,895,754	6,428,458,135			6,050,904,424
3.	NAIC 3 (a)	587,206,145	145,911,465	29,015,156	21,615,591	725,718,045			587,206,145
4.	NAIC 4 (a)	155,614,339	2,024,749	21,823,610	(15,068,234)	120,747,244			155,614,339
5.	NAIC 5 (a)	11,981,870		145,910	(6,447,378)	5,388,582			11,981,870
6.	NAIC 6 (a)	433,546		38,753	(17,405)	377,388			433,546
7.	Total Bonds	13,184,534,013	1,424,063,629	419,318,206	15,578,548	14,204,857,984	0	0	13,184,534,013
	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	13,184,534,013	1,424,063,629	419,318,206	15,578,548	14,204,857,984	0	0	13,184,534,013

(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 $.....19,910,898; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

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	619,242,991	XXX	619,242,991	789,434	

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	936,515,147	388,123,241
2. Cost of short-term investments acquired	3,963,041,687	11,882,931,268
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	4,280,313,843	11,334,539,362
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)	619,242,991	936,515,147
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	619,242,991	936,515,147

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)	788,341,163
2.	Cost paid/(consideration received) on additions	62,668,499
3.	Unrealized valuation increase/(decrease)	(270,809,058)
4.	Total gain (loss) on termination recognized	32,082,975
5.	Considerations received/(paid) on terminations	46,001,682
6.	Amortization	
7.	Adjustment to the book/adjusted carrying value of hedge item	
8.	Total foreign exchange change in book/adjusted carrying value	(17,969,560)
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	548,312,336
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	548,312,336

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				20,748,316
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				6,458,004
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	(18,395,683)			
	3.14 Section 1, Column 18, prior year	10,263,608	(28,659,292)	(28,659,292)	
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	(18,395,683)			
	3.24 Section 1, Column 19, prior year	10,263,608	(28,659,291)	(28,659,291)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				(0)
4.1	Cumulative variation margin on terminated contracts during the year		16,186,025		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	16,186,025	16,186,025		
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)				27,206,320
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				27,206,320

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

QSI05

NONE

SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

NONE

	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

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	548,312,344	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	27,206,320	
3.	Total (Line 1 plus Line 2)		575,518,664
4.	Part D, Section 1, Column 5	604,465,620	
5.	Part D, Section 1, Column 6	(28,946,957)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
			Fair Value Check
7.	Part A, Section 1, Column 16	527,278,648	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		527,278,648
10.	Part D, Section 1, Column 8	574,463,973	
11.	Part D, Section 1, Column 9	(47,185,326)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
			Potential Exposure Check
13.	Part A, Section 1, Column 21	10,592,132	
14.	Part B, Section 1, Column 20	27,206,320	
15.	Part D, Section 1, Column 11	37,798,452	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - 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	178,850,672	82,000,000
3. Accrual of discount	60,225	
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	159,000,000	82,000,000
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)	19,910,897	0
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	19,910,897	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

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
00-1102786	MARYSVILLE	WA		01/10/2018	4.080	23,890,000		33,902,000
00-1102814	BEDFORD	NH		03/15/2018	3.920	15,500,000		23,572,000
00-1102828	MODESTO	CA		02/01/2018	4.160	4,000,000		6,539,000
00-1102829	MODESTO	CA		02/01/2018	4.160	3,500,000		6,191,000
00-1102830	SAN DIEGO	CA		02/23/2018	3.720	7,600,000		32,980,000
00-1102832	MONROE	WA		01/04/2018	4.050	16,750,000		23,791,000
00-1102833	BEAVERTON	OR		03/05/2018	4.780	10,650,000		111,320,000
00-1102837	KENT	WA		03/06/2018	3.610	42,500,000		57,076,000
00-1102839	JACKSONVILLE	FL		01/09/2018	3.910	31,525,000		42,318,000
00-1102840	TONAWANDA	NY		02/07/2018	3.850	6,000,000		9,997,000
00-1102841	RALEIGH	NC		01/31/2018	3.810	12,000,000		16,014,000
00-1102850	FREMONT	CA		02/09/2018	3.740	16,500,000		27,989,566
00-1102851	NEW YORK	NY		02/20/2018	3.610	30,000,000		53,988,300
00-1102853	CHARLOTTE	NC		01/31/2018	3.730	10,380,000		14,565,484
00-1102854	CHICAGO	IL		03/16/2018	3.780	20,000,000		29,078,095
00-1102855	SAN DIEGO	CA		03/09/2018	4.280	3,850,000		12,684,000
00-1102859	CHICAGO	IL		03/20/2018	4.330	20,000,000		28,773,866
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	274,645,000	8,000,000	586,269,311
Mortgages in Good Standing - Mezzanine Loans								
99-0000061	PHILADELPHIA	PA		05/15/2017	11.500		631,532	34,115,151
99-0000069	HACKENSACK	NJ		02/26/2018	11.000	3,917,704	2,113,886	89,800,000
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	3,917,704	2,745,418	123,915,151
0899999. Total - Mortgages in Good Standing				XXX	XXX	278,562,704	10,745,418	710,184,462
3399999. Total Mortgages				XXX	XXX	278,562,704	10,745,418	710,184,462

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																	
00-1001260	PITTSBURGH	PA		03/05/2003	03/27/2018	62,599					0		62,599	62,599			0
00-1001267	TROY	OH		03/07/2003	01/05/2018	720,477					0		720,477	720,477			0
00-1101928	ANAHEIM	CA		12/14/2012	01/19/2018	18,258,927					0		18,258,927	18,258,927			0
0199999. Total - Mortgages Closed by Repayment						19,042,003	0	0	0	0	0	0	19,042,003	19,042,003	0	0	0
Mortgages With Partial Repayments																	
00-1001237	DALLAS	TX		11/20/2002		2,370,228					0		132,860	132,860			0
00-1100109	MILFORD	OH		09/23/2003		71,226					0		23,426	23,426			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
00-1100141	GRAND RAPIDS	MI		10/30/2003		348,241					0		92,941	92,941			0
00-1100265	ALTAMONTE SPRINGS	FL		12/18/2003		670,539					0		30,098	30,098			0
00-1100375	ALGONQUIN	IL		09/15/2004		323,547					0		44,395	44,395			0
00-1100406	EDISON	NJ		05/18/2004		1,777,960					0		57,778	57,778			0
00-1100421	PORT ORANGE	FL		09/16/2004		316,909					0		18,612	18,612			0
00-1100497	KENT	WA		08/23/2004		341,029					0		46,456	46,456			0
00-1100600	FARMERS BRANCH	TX		12/16/2004		660,064					0		9,151	9,151			0
00-1100669	BATTLE CREEK	MI		11/29/2004		440,059					0		53,529	53,529			0
00-1100719	FARMERS BRANCH	TX		12/16/2004		131,278					0		1,820	1,820			0
00-1100729	PHOENIX	AZ		03/30/2005		685,561					0		8,730	8,730			0
00-1100844	ORLAND PARK	IL		07/22/2005		2,266,179					0		62,251	62,251			0
00-1101147	SOUTH HAVEN	MI		04/20/2006		747,210					0		51,909	51,909			0
00-1101525	AUSTIN	TX		07/18/2007		2,183,952					0		22,888	22,888			0
00-1101660	BUFFALO GROVE	IL		06/08/2009		1,931,866					0		26,603	26,603			0
00-1101702	CLINTON	UT		10/08/2010		2,872,383					0		48,364	48,364			0
00-1101713	SAN DIEGO	CA		10/05/2010		5,156,019					0		132,927	132,927			0
00-1101715	LYNDHURST	NJ		12/01/2010		7,797,787					0		43,228	43,228			0
00-1101727	WEST BABYLON	NY		02/15/2011		743,904					0		9,166	9,166			0
00-1101780	MINNEAPOLIS	MN		09/20/2011		8,928,886					0		50,454	50,454			0
00-1101800	CHICAGO	IL		11/30/2011		8,954,242					0		50,361	50,361			0
00-1101813	RALEIGH	NC		03/28/2012		3,186,436					0		23,826	23,826			0
00-1101817	OAKLAND	CA		06/27/2012		9,368,119					0		49,709	49,709			0
00-1101864	SUNSET VALLEY	TX		07/17/2012		7,420,131					0		160,010	160,010			0
00-1101866	BUFFALO GROVE	IL		08/09/2012		3,608,276					0		44,771	44,771			0
00-1101867	BUFFALO GROVE	IL		08/09/2012		3,608,276					0		44,771	44,771			0
00-1101897	PHOENIX	AZ		12/21/2012		2,767,291					0		124,507	124,507			0
00-1101908	OCEANSIDE	NY		11/28/2012		10,328,456					0		76,618	76,618			0
00-1101911	GRAND LEDGE	MI		12/27/2012		3,786,962					0		29,230	29,230			0
00-1101919	BLOOMINGTON	IN		12/05/2012		8,832,078					0		106,723	106,723			0
00-1101927	BRICK	NJ		12/12/2012		18,083,994					0		107,462	107,462			0
00-1101979	SEATTLE	WA		08/01/2013		12,629,257					0		148,865	148,865			0
00-1102007	LAKEWOOD	OH		06/28/2013		14,022,427					0		186,859	186,859			0
00-1102009	AVON	OH		08/22/2013		14,551,385					0		92,435	92,435			0
00-1102015	BOSTON	MA		07/30/2013		12,385,489					0		101,108	101,108			0
00-1102026	KNOXVILLE	TN		10/15/2013		4,931,357					0		52,091	52,091			0
00-1102029	BROKEN ARROW	OK		10/10/2013		11,653,840					0		152,456	152,456			0
00-1102037	INDEPENDENCE TWP	MI		09/05/2013		9,571,750					0		60,384	60,384			0
00-1102051	GAINESVILLE	FL		11/01/2013		2,843,517					0		13,663	13,663			0
00-1102054	COLUMBUS	OH		05/14/2014		12,763,357					0		57,757	57,757			0
00-1102080	GAINESVILLE	FL		12/12/2013		6,336,581					0		46,281	46,281			0
00-1102081	GAINESVILLE	FL		12/12/2013		1,267,316					0		9,256	9,256			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
00-1102082	TORRANCE	CA		10/28/2013		4,972,923					0		37,024	37,024			0
00-1102096	BALTIMORE	MD		11/12/2013		5,799,572					0		26,323	26,323			0
00-1102098	WILMINGTON	NC		12/06/2013		10,550,000					0		29,648	29,648			0
00-1102099	BEAVERTON	OR		12/10/2013		9,076,020					0		64,719	64,719			0
00-1102103	PHOENIX	AZ		11/26/2013		10,810,951					0		48,496	48,496			0
00-1102147	WALNUT CREEK	CA		09/29/2014		14,668,272					0		72,908	72,908			0
00-1102153	SANTA ANA	CA		05/28/2014		1,969,017					0		10,119	10,119			0
00-1102157	EXTON	PA		05/07/2015		12,141,047					0		64,037	64,037			0
00-1102176	PORTLAND	OR		07/01/2014		13,119,540					0		146,613	146,613			0
00-1102210	COLUMBUS	OH		08/20/2015		12,231,296					0		55,740	55,740			0
00-1102216	BELLEVUE	WA		10/16/2014		9,875,170					0		98,182	98,182			0
00-1102219	NASHVILLE	TN		09/29/2014		5,240,085					0		34,983	34,983			0
00-1102237	SHERIDAN	CO		10/07/2014		9,699,275					0		69,371	69,371			0
00-1102245	BEAVERTON	OR		10/16/2014		4,034,408					0		20,741	20,741			0
00-1102249	JERICHO	NY		12/19/2014		11,343,381					0		59,782	59,782			0
00-1102254	LONGMONT	CO		11/06/2014		7,387,967					0		54,191	54,191			0
00-1102255	ZEELAND	MI		12/18/2014		2,609,638					0		40,574	40,574			0
00-1102264	CHARLOTTESVILLE	VA		01/12/2015		3,967,168					0		40,570	40,570			0
00-1102276	STRONGSVILLE	OH		12/23/2014		14,826,080					0		152,000	152,000			0
00-1102278	DENVER	CO		01/16/2015		5,567,859					0		40,389	40,389			0
00-1102280	BOULDER	CO		02/02/2015		8,831,777					0		64,191	64,191			0
00-1102303	HENDERSON	NV		01/29/2015		7,771,901					0		40,120	40,120			0
00-1102304	ORLANDO	FL		02/17/2015		13,782,845					0		65,257	65,257			0
00-1102305	SEATTLE	WA		03/10/2015		16,284,109					0		169,531	169,531			0
00-1102309	JACKSONVILLE	FL		01/29/2015		14,903,205					0		79,144	79,144			0
00-1102310	JACKSON HEIGHTS	NY		03/31/2015		19,568,022					0		141,622	141,622			0
00-1102315	ROCKVILLE	MD		06/01/2015		4,913,234					0		35,395	35,395			0
00-1102319	BIRMINGHAM	AL		05/07/2015		13,285,736					0		128,661	128,661			0
00-1102331	FREMONT	CA		10/01/2015		4,578,554					0		69,092	69,092			0
00-1102333	NASHVILLE	TN		09/04/2015		13,201,622					0		95,968	95,968			0
00-1102335	SCOTTSDALE	AZ		03/31/2015		6,631,061					0		36,384	36,384			0
00-1102350	MELVILLE	NY		04/29/2015		17,082,305					0		93,286	93,286			0
00-1102354	SAN ANTONIO	TX		05/18/2015		7,870,269					0		55,774	55,774			0
00-1102356	SAN JUAN CAPISTRANO	CA		04/16/2015		10,928,042					0		109,651	109,651			0
00-1102365	STRONGSVILLE	OH		05/14/2015		17,801,714					0		123,305	123,305			0
00-1102366	WILMINGTON	NC		06/18/2015		7,633,038					0		39,876	39,876			0
00-1102368	TORRANCE	CA		10/23/2015		8,578,343					0		53,345	53,345			0
00-1102370	CHICAGO	IL		06/10/2015		12,484,096					0		88,660	88,660			0
00-1102371	NORTH LAS VEGAS	NV		05/20/2015		8,560,204					0		46,161	46,161			0
00-1102394	ANN ARBOR	MI		07/31/2015		18,842,000					0		130,393	130,393			0
00-1102399	WEST FARGO	ND		09/11/2015		8,176,770					0		39,202	39,202			0
00-1102402	LEHI	UT		08/17/2015		4,425,758					0		67,023	67,023			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
00-1102412	MADISON	WI		09/29/2015		8,022,166					0		39,671	39,671			0
00-1102413	KANSAS CITY	KS		08/27/2015		7,102,801					0		34,731	34,731			0
00-1102420	COLUMBUS	OH		11/19/2015		7,020,823					0		30,205	30,205			0
00-1102421	COLUMBUS	OH		11/19/2015		1,422,025					0		10,334	10,334			0
00-1102423	MOORE	OK		11/18/2015		19,000,000					0		82,547	82,547			0
00-1102425	DALLAS	TX		04/04/2016		12,388,798					0		48,609	48,609			0
00-1102426	DALLAS	TX		11/25/2015		14,766,880					0		60,013	60,013			0
00-1102427	FOLSOM	PA		10/23/2015		11,452,869					0		112,460	112,460			0
00-1102428	COLUMBUS	OH	S	11/05/2015		15,582,852					0		146,281	146,281			0
00-1102434	VANCOUVER	WA		10/13/2015		18,126,613					0		122,272	122,272			0
00-1102435	AURORA	CO		10/09/2015		5,038,495					0		32,940	32,940			0
00-1102440	AMERICAN FORK	UT		10/08/2015		7,661,588					0		73,913	73,913			0
00-1102441	SOMERVILLE	MA		12/18/2015		16,252,765					0		101,240	101,240			0
00-1102442	SAN DIEGO	CA		10/19/2015		3,795,876					0		25,638	25,638			0
00-1102448	BELLINGHAM	MA		10/01/2015		11,706,401					0		59,602	59,602			0
00-1102449	SALEM	OR		03/07/2016		8,923,986					0		42,989	42,989			0
00-1102451	MADISON	WI		12/11/2015		11,000,000					0		32,509	32,509			0
00-1102454	GRANDVIEW HEIGHTS	OH	S	12/01/2015		20,700,471					0		281,462	281,462			0
00-1102476	BOULDER	CO		02/08/2016		7,544,329					0		67,982	67,982			0
00-1102477	MILPITAS	CA		12/14/2015		19,250,000					0		56,060	56,060			0
00-1102478	MILPITAS	CA		12/14/2015		15,750,000					0		45,867	45,867			0
00-1102479	MURRAY	UT		12/10/2015		5,193,569					0		32,074	32,074			0
00-1102481	CABIN JOHN	MD		02/10/2016		9,824,093					0		59,834	59,834			0
00-1102483	SALT LAKE CITY	UT		01/14/2016		4,977,485					0		45,932	45,932			0
00-1102488	MALDEN	MA		04/01/2016		37,771,191					0		190,862	190,862			0
00-1102489	ST CHARLES	MO		08/17/2016		14,636,129					0		74,679	74,679			0
00-1102490	LOUISVILLE	KY		03/09/2016		17,303,456					0		108,816	108,816			0
00-1102491	MERIDIAN	ID		02/01/2016		11,482,426					0		73,711	73,711			0
00-1102493	RANCHO CUCAMONGA	CA		02/01/2016		6,211,605					0		55,496	55,496			0
00-1102496	PHOENIX	AZ		01/21/2016		5,256,889					0		34,559	34,559			0
00-1102504	PORTLAND	OR		01/20/2016		21,671,430					0		100,657	100,657			0
00-1102511	WINSTON-SALEM	NC		02/01/2016		22,478,080					0		145,449	145,449			0
00-1102513	OCEANSIDE	CA		03/28/2016		3,782,596					0		18,282	18,282			0
00-1102534	SAN DIEGO	CA		04/07/2016		6,901,945					0		42,705	42,705			0
00-1102541	GARDEN GROVE	CA		03/29/2016		8,026,504					0		36,819	36,819			0
00-1102545	WESTERVILLE	OH		03/17/2016		7,188,724					0		32,997	32,997			0
00-1102551	BENTONVILLE	AR		04/21/2016		29,837,627					0		272,493	272,493			0
00-1102553	LEXINGTON	SC		09/01/2016		5,425,202					0		35,933	35,933			0
00-1102557	ROWLAND HEIGHTS	CA		06/30/2016		25,047,134					0		127,709	127,709			0
00-1102559	ORANGE	CA		06/30/2016		2,772,207					0		14,135	14,135			0
00-1102560	ANAHEIM	CA		06/30/2016		5,738,955					0		29,262	29,262			0
00-1102562	WESTMINSTER	CA		06/30/2016		14,882,375					0		75,882	75,882			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
00-1102564	COSTA MESA	CA		06/30/2016		14,444,658					0		73,650	73,650			0
00-1102567	LAGUNA HILLS	CA		06/30/2016		7,684,363					0		39,181	39,181			0
00-1102569	SHEPHERDSVILLE	KY		04/19/2016		12,303,058					0		114,087	114,087			0
00-1102570	EVERETT	WA		05/03/2016		17,359,614					0		110,596	110,596			0
00-1102572	SEATTLE	WA		08/29/2016		12,294,999					0		55,532	55,532			0
00-1102578	LYNDHURST	NJ		04/25/2016		14,169,153					0		82,771	82,771			0
00-1102599	OCONOMOWOC	WI		06/01/2016		8,250,655					0		42,821	42,821			0
00-1102612	EDISON	NJ		08/04/2016		14,825,859					0		138,543	138,543			0
00-1102614	ROGERS	AR		09/01/2016		23,746,176					0		216,925	216,925			0
00-1102617	CONCORD	NH		06/23/2016		12,265,238					0		60,906	60,906			0
00-1102630	EVERETT	WA		09/15/2016		3,759,908					0		52,764	52,764			0
00-1102631	GASTONIA	NC		11/22/2016		7,500,000					0		47,420	47,420			0
00-1102634	WALKER	MI		04/05/2017		20,268,562					0		264,104	264,104			0
00-1102635	WESTPORT	CT		09/26/2016		14,367,099					0		73,093	73,093			0
00-1102636	OVIEDO	FL		08/08/2016		13,161,942					0		89,898	89,898			0
00-1102641	SAN ANTONIO	TX		08/08/2016		9,387,561					0		64,119	64,119			0
00-1102643	HILLSBORO	OR		11/07/2016		10,715,834					0		72,562	72,562			0
00-1102649	BEXLEY	OH		11/23/2016		6,658,390					0		42,652	42,652			0
00-1102653	CERRITOS	CA		09/23/2016		6,777,581					0		30,408	30,408			0
00-1102655	MOUNTAIN VIEW	CA		11/14/2016		17,654,557					0		88,264	88,264			0
00-1102656	EL SEGUNDO	CA		12/15/2016		11,721,276					0		77,592	77,592			0
00-1102660	WILDOMAR	CA		05/23/2017		12,179,678					0		74,212	74,212			0
00-1102665	GLASTONBURY	CT		10/20/2016		18,768,286					0		95,685	95,685			0
00-1102679	ANN ARBOR	MI		12/09/2016		4,917,439					0		23,028	23,028			0
00-1102683	CHAPEL HILL	NC		01/30/2017		54,247,537					0		323,081	323,081			0
00-1102689	MACON	GA		02/06/2017		11,110,500					0		47,514	47,514			0
00-1102704	SEATTLE	WA		04/06/2017		4,695,180					0		24,037	24,037			0
00-1102712	VALENCIA	CA		05/15/2017		3,767,281					0		16,611	16,611			0
00-1102719	KENT	WA		04/13/2017		10,005,711					0		128,275	128,275			0
00-1102720	BILLERICA	MA		05/01/2017		3,060,658					0		18,031	18,031			0
00-1102721	BROOKLYN	NY		06/01/2017		13,775,113					0		114,241	114,241			0
00-1102727	CHARLESTON	SC		05/22/2017		17,462,971					0		145,776	145,776			0
00-1102740	MEMPHIS	TN		08/16/2017		14,898,717					0		102,274	102,274			0
00-1102754	SAN DIEGO	CA		07/18/2017		9,942,487					0		43,645	43,645			0
00-1102757	BALTIMORE	MD		08/08/2017		10,449,090					0		51,474	51,474			0
00-1102761	RICHMOND	VA		07/19/2017		13,152,885					0		59,038	59,038			0
00-1102764	MYRTLE BEACH	SC		07/07/2017		16,307,669					0		70,092	70,092			0
00-1102767	KALAMAZOO	MI		07/20/2017		7,407,354					0		70,362	70,362			0
00-1102772	NORTHBROOK	IL		08/10/2017		24,789,751					0		212,242	212,242			0
00-1102773	IRMO	SC		07/26/2017		10,566,008					0		63,721	63,721			0
00-1102774	VERNON	CA		06/30/2017		15,382,130					0		71,605	71,605			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
00-1102779	FAIRFAX	VA		08/25/2017		7,955,280					0		45,205	45,205			0
00-1102786	MARYSVILLE	WA		01/10/2018							0		64,552	64,552			0
00-1102789	EAST RUTHERFORD	NJ		09/18/2017		12,932,886					0		101,618	101,618			0
00-1102792	WOODSTOCK	GA		10/12/2017		21,972,724					0		82,487	82,487			0
00-1102794	TULSA	OK		10/30/2017		11,966,950					0		99,797	99,797			0
00-1102797	REDMOND	WA		09/08/2017		11,110,006					0		136,165	136,165			0
00-1102799	EUGENE	OR		10/26/2017		4,743,168					0		20,632	20,632			0
00-1102800	FORT MILL	SC		09/22/2017		8,963,127					0		55,731	55,731			0
00-1102803	NASHVILLE	TN		11/27/2017		14,000,000					0		85,801	85,801			0
00-1102825	NAPLES	FL		12/05/2017		10,000,000					0		39,247	39,247			0
00-1102827	BURIEN	WA		12/18/2017		10,980,000					0		62,082	62,082			0
00-1102828	MODESTO	CA		02/01/2018							0		7,602	7,602			0
00-1102829	MODESTO	CA		02/01/2018							0		6,652	6,652			0
00-1102832	MONROE	WA		01/04/2018							0		32,345	32,345			0
00-1102839	JACKSONVILLE	FL		01/09/2018							0		46,155	46,155			0
99-0000069	HACKENSACK	NJ		02/26/2018						20,350	20,350		20,350	20,350			0
0299999. Total - Mortgages With Partial Repayments						1,799,436,065	0	0	0	20,350	20,350	0	13,260,040	13,260,040	0	0	0
0599999. Total Mortgages						1,818,478,068	0	0	0	20,350	20,350	0	32,302,043	32,302,043	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 Desig-nation	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		(419)		4,193,152	0.200
	GSO Capital Opportunities Fund III LP	Wilmington	DE	GSO Capital Partners LP		06/03/2016	2		19,500		7,515,139	0.150
	Guggenheim Private Debt Fund 2.0-I, LLC	Wilmington	DE	Guggenheim PDF 2.0		06/03/2016	2		1,416,667		3,419,178	2.000
	ICG SDP Fund 3B	Grand Duchy	LUX	Intermediate Capital Managers Limited		03/22/2018	2	603,750			10,896,250	0.460
	Vista Credit Opportunities Fund II - B, L.P.	San Francisco	CA	Vista Credit Opportunities Managment		06/01/2016	2		395,050		1,829,398	1.000
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE	Vista Credit Opportunities Managment		05/10/2017	2		261,695		1,768,358	0.420
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								603,750	2,092,493	0	29,621,475	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Clearlake Capital Partners V	Santa Monica	CA	Clearlake Capital Group		12/05/2017	3	289,107			1,710,893	0.060
	Fundamental Partners III, L.P.	Wilmington	DE	Fundamental Advisors		05/18/2017	3		528,701		3,413,180	0.700
	Yukon Capital Partners III, LP	Minneapolis	MN	Yukon Partners		07/18/2017	2		436,346		5,448,984	1.270
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								289,107	965,047	0	10,573,057	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			178,555		449,998	5.260
	Crow Holdings Realty Partners VII, LP	Wilmington	DE	Crow Holdings Capital Partners, LLC		05/01/2015			29,516		1,238,215	0.670
	Crow Holdings Retail Fund II, L.P.	Dover	DE	Crow Holdings Retail Advisors II, L.P.		10/21/2016			646,623		6,902,979	2.250
	Exeter Industrial Value Fund IV, L.P.	Dover	DE	Exeter Property Group IV, L.P.		10/24/2016			1,000,000		8,000,000	1.000
	Helios Infraco LLC	Washington	DC	Sol Systems LLC		12/22/2017			66,667		12,805,000	6.500
	PCCP Credit IX, LP	Dover	DE	PCCP Credit IX GP, LLC		03/28/2017			2,652,474		13,245,489	1.750
	PCCP Equity VII, LP	Dover	DE	PCCP, LP		05/10/2016			962,400		2,728,734	1.500
	US Regional Logistics Program II, L.P.	Dover	DE	US RLP GP, LLC		01/12/2018		800,000			9,200,000	10.000
	Walton Street Real Estate Fund VIII. LP	Wilmington	DE	Walton Street Capital, LLC		05/18/2016			20,336		10,050,356	1.000
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Waterton Venture XIII GP, LLC		11/03/2017			381,604		4,428,102	0.670
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								800,000	5,938,175	0	69,048,873	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	NW REI (NLAIC), LLC	Columbus	OH	Nationwide Life and Annuity Insurance Company		02/29/2016			2,973,785			100.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated								0	2,973,785	0	0	XXX
4499999. Subtotal - Unaffiliated								1,692,857	8,995,715	0	109,243,405	XXX
4599999. Subtotal - Affiliated								0	2,973,785	0	0	XXX
4699999. Totals								1,692,857	11,969,500	0	109,243,405	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																			
	GSO Capital Opportunities Fund III LP	Wilmington	DE	Distribution	06/03/2016	03/09/2018	47,545					0		47,545	47,545			0	
	Guggenheim Private Debt Fund 2.0-I, LLC	Wilmington	DE	Distribution	06/03/2016	02/13/2018	838,521					0		838,521	838,521			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
	Vista Credit Opportunities Fund II - B, L.P.	San Francisco	CA	Distribution	06/01/2016	03/07/2018	396,332					0		396,332	396,332			0	
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE	Distribution	05/10/2017	02/27/2018	631,014					0		631,014	631,014			0	
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							1,913,412	0	0	0	0	0	0	1,913,412	1,913,412	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Fundamental Partners III, L.P.	Wilmington	DE	Distribution	05/18/2017	03/28/2018	54,251					0		54,251	54,251			0	
	Yukon Capital Partners III, LP	Minneapolis	MN	Distribution	07/18/2017	01/23/2018	40,331					0		40,331	40,331			0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							94,582	0	0	0	0	0	0	94,582	94,582	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	03/28/2018	608,530					0		608,530	608,530			0	
	DivcoWest Fund V, L.P.	Dover	DE	Distribution	06/23/2017	01/19/2018	2,352					0		2,352	2,352			0	
	PCCP Credit IX, LP	Dover	DE	Distribution	03/28/2017	03/29/2018	308,539					0		308,539	308,539			0	
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Distribution	11/03/2017	02/23/2018	304					0		304	304			0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							919,725	0	0	0	0	0	0	919,725	919,725	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	NW - Deerfield, LLC	Alphretta	GA	Dissolution	06/24/2015	03/12/2018	2,955,069					0		2,955,069	3,000,000		44,931	44,931	2,788,737
	NW REI (NLAIC), LLC	Columbus	OH	Distribution	02/29/2016	01/31/2018	9,072					0		9,072	9,072			0	
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							2,964,141	0	0	0	0	0	0	2,964,141	3,009,072	0	44,931	44,931	2,788,737
4499999. Subtotal - Unaffiliated							2,927,719	0	0	0	0	0	0	2,927,719	2,927,719	0	0	0	0
4599999. Subtotal - Affiliated							2,964,141	0	0	0	0	0	0	2,964,141	3,009,072	0	44,931	44,931	2,788,737
4699999. Totals							5,891,860	0	0	0	0	0	0	5,891,860	5,936,791	0	44,931	44,931	2,788,737

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912828 3P 3	U S Treasury Nt 2.250% 12/31/24		01/19/2018	Bank of America BISD Dealer		117,624	120,000	164	1
0599999.	Total - Bonds - U.S. Government					117,624	120,000	164	XXX
Bonds - U.S. Special Revenue and Special Assessment									
31418C S5 4	FNMA Pool #MA3239 4.000% 01/25/48		02/02/2018	Credit Suisse Securities LLC		25,509,174	24,762,432	11,006	1
67884X CP 0	Oklahoma St Dev Auth Rev Txbl Ser C 5		03/07/2018	Merrill Lynch		7,000,000	7,000,000		3FE
67884X CQ 8	Oklahoma St Dev Auth Rev Txbl Ser C 4		03/07/2018	Merrill Lynch		1,000,000	1,000,000		1FE
68608W AH 5	OR St Univ Gen Rev Txbl 3.750% 04/01/4		02/07/2018	Merrill Lynch		23,678,250	25,000,000	257,813	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					57,187,424	57,762,432	268,819	XXX
Bonds - Industrial and Miscellaneous									
00122@ AA 9	AES Southland Sr Sec Nt 4.500% 02/29/4		02/28/2018	MUFG Securities Inc		3,159,521	3,159,521		2FE
019736 AE 7	Allison Transmission Inc Sr Nt 4.750%		02/07/2018	Various		5,103,976	5,137,000	84,656	3FE
02007M AC 4	Ally Auto Receivables Trust LBASS Ser 20		01/23/2018	Barclays Capital Inc		10,000,000	10,000,000		1FE
037411 AW 5	Apache Corp Sr Nt 5.100% 09/01/40		03/28/2018	Morgan Stanley & Co LLC		9,205,650	9,000,000	39,525	2FE
038522 AQ 1	Aramark Services Inc Sr Nt 5.000% 02/0		02/06/2018	Various		24,618,900	24,244,000	29,848	3FE
045054 AF 0	Ashtead Capital Inc 2nd Lien Nt 4.375%		01/30/2018	JP Morgan Securities LLC		3,383,250	3,400,000	70,049	3FE
05606# AA 1	BIF III Holtwood LLC Sr Nt 4.504% 02/1		02/15/2018	HSBC Securities USA Inc		10,000,000	10,000,000		2FE
058498 AV 8	Ball Corp Sr Nt 4.875% 03/15/26		03/06/2018	Deutsche Bank Capital		2,900,000	2,900,000		3FE
06051G FG 9	Bank of America Corp Sr MTN 4.875% 04/		02/13/2018	Bank of America BISD Dealer		549,500	500,000	9,073	1FE
06051G HA 0	Bank of America Corp Sr Nt 3.946% 01/2		01/18/2018	Bank of America BISD Dealer		25,000,000	25,000,000		1FE
06406F AC 7	Bank of NY Mellon Corp Sr MT Nt 2.800%		01/04/2018	Goldman Sachs & Company		976,610	1,000,000	4,978	1FE
06406R AF 4	Bank of NY Mellon Corp Sr MTN 3.400% 0		01/22/2018	Various		19,994,221	20,000,000		1FE
065404 BB 0	BANK CMBS Ser 2018-BN10 Cl A5 3.688% 0		01/26/2018	Wells Fargo Securities LLC		19,054,889	18,500,000	22,743	1FE
072868 AC 6	Baylor University Sec Nt 4.019% 03/01/		02/08/2018	Merrill Lynch		3,000,000	3,000,000		1FE
08161C AE 1	Benchmark Mortgage Trust CMBS 2018-B2 Cl		02/09/2018	JP Morgan Securities LLC		20,084,903	19,500,000	54,670	1FE
08162P AX 9	Benchmark Mtg Tr CMBS Ser 2018-B1 Cl A5		01/19/2018	Deutsche Bank Capital		10,814,228	10,500,000	32,078	1FE
097023 BX 2	Boeing Co Sr Nt 3.250% 03/01/28		02/21/2018	Goldman Sachs & Company		2,934,540	3,000,000		1FE
097023 BZ 7	Boeing Co Sr Nt 3.625% 03/01/48		02/21/2018	Goldman Sachs & Company		2,783,550	3,000,000		1FE
101137 AS 6	Boston Scientific Corp Nt 4.000% 03/01		02/22/2018	Barclays Capital Inc		12,977,640	13,000,000		2FE
11134L AH 2	Broadcom Crp/ Caymn Fi Sr Nt 3.875% 01		02/21/2018	Tax Free Exchange		8,963,855	9,000,000	34,875	2FE
11134L AK 5	Broadcom Crp/ Caymn Fi Sr Nt 2.200% 01		02/21/2018	Tax Free Exchange		3,995,917	4,000,000	30,311	2FE
11134L AP 4	Broadcom Crp/ Caymn Fi Sr Nt 3.125% 01		02/21/2018	Tax Free Exchange		6,998,190	7,000,000	75,347	2FE
11134L AR 0	Broadcom Crp/ Caymn Fi Sr Nt 3.500% 01		02/21/2018	Tax Free Exchange		22,988,907	23,000,000	277,278	2FE
115637 AT 7	Brown-Forman Corp Sr Nt 4.000% 04/15/3		03/22/2018	Barclays Capital Inc		14,828,250	15,000,000		1FE
134429 BE 8	Campbell Soup Co Sr Nt Ser 5Y 3.650% 0		03/12/2018	Credit Suisse Securities LLC		998,510	1,000,000		2FE
134429 BG 3	Campbell Soup Co Sr Nt 4.150% 03/15/28		03/27/2018	Morgan Stanley & Co LLC		21,778,460	22,000,000	32,969	2FE
141781 BG 8	Cargill Inc Sr Nt 3.250% 03/01/23		02/26/2018	JP Morgan Securities LLC		998,760	1,000,000		1FE
150190 AA 4	Cedar Fair/Can/Magnum/MI Sr Nt 5.375%		03/12/2018	Various		1,158,662	1,160,000	25,422	3FE
15189X AS 7	Centerpoint Energy Houston Sec Nt 3.95		02/26/2018	Various		4,085,284	4,100,000		1FE
16412X AG 0	Cheniere Corp Christi HD 1st lien Nt 5		03/08/2018	Various		5,840,557	5,778,000	55,830	3FE
172967 LS 8	Citigroup Inc Sr Nt 3.520% 10/27/28		01/17/2018	Citigroup		6,933,430	7,000,000	56,124	2FE
172967 LU 3	Citigroup Inc Sr Nt 3.878% 01/24/39		01/17/2018	Citigroup		26,000,000	26,000,000		2FE
17326D AD 4	Citigroup Comm Mtg Tr CMBS Ser 2017-P8 C		01/24/2018	Various		9,841,631	9,720,000	21,849	1FM
17327F AD 8	Citigroup Comm Mtg Tr CMBS Ser 2018-B2 C		03/08/2018	Citigroup		15,449,604	15,000,000	31,738	1FE
19123# AA 6	Coca-Cola Southwest Beverages Sr Nt Ser		03/01/2018	Bank of America BISD Dealer		9,000,000	9,000,000		1FE
19123# AB 4	Coca-Cola Southwest Beverages Sr Nt Ser		03/01/2018	Bank of America BISD Dealer		10,000,000	10,000,000		1FE
20369E AD 4	Community Hospitals Nt 4.940% 05/01/58		02/13/2018	Wells Fargo Securities LLC		18,000,000	18,000,000		1FE

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
207597 EL 5	Connecticut Lt & Pwr Co 1st Mtg Bd 4.0		03/19/2018	Barclays Capital Inc		20,450,185	20,500,000		1FE
212015 AR 2	Continental Resources Inc Sr Nt 4.375%		03/06/2018	Various		11,403,375	11,690,000	112,966	3FE
23745Q AA 2	Dartmouth-Hitch Health Nt 4.178% 08/01		02/07/2018	Citigroup		11,500,000	11,500,000		1FE
278865 AW 0	Ecolab Inc Sr Nt 3.700% 11/01/46		02/05/2018	Goldman Sachs & Company		7,458,480	8,000,000	78,933	2FE
30040W AE 8	Eversource Energy Sr Nt 3.300% 01/15/2		01/03/2018	Wells Fargo Securities LLC		7,994,560	8,000,000		2FE
31428X BP 0	Fedex Corp Sr Nt 3.400% 02/15/28		03/28/2018	Various		27,835,360	28,000,000	35,133	2FE
31428X BQ 8	Fedex Corp Sr Nt 4.050% 02/15/48		01/29/2018	Morgan Stanley & Co LLC		19,916,800	20,000,000		2FE
32007U BX 6	First Data Corp New 2024 Term Ln Nt 1		02/20/2018	Credit Suisse Securities LLC		606,222	602,457		3FE
372546 AW 1	George Washington University Nt 4.126%		03/27/2018	Barclays Capital Inc		12,200,000	12,200,000		1FE
404122 AX 1	HCA Inc Term Ln B-10 Nt 1 3.877% 03/13		03/22/2018	Bank of America BISD Dealer		5,122,093	5,122,093		3FE
44107H AC 6	Hospital Special Surgery Sec Nt 3.737%		03/23/2018	Goldman Sachs & Company		2,500,000	2,500,000		1FE
44107H AD 4	Hospital Special Surgery Sec Nt 4.081%		03/23/2018	Goldman Sachs & Company		4,250,000	4,250,000		1FE
44107H AE 2	Hospital Special Surgery Sec Nt 4.131%		03/23/2018	Goldman Sachs & Company		4,000,000	4,000,000		1FE
44969C BF 6	Quintiles IMS New Term Ln B Nt 1 3.695		02/14/2018	Bank of America BISD Dealer		2,244,075	2,221,856		3FE
46647P AM 8	JP Morgan Chase & Co Sr Nt 3.509% 01/2		01/16/2018	JP Morgan Securities LLC		13,000,000	13,000,000		1FE
46647P AN 6	JP Morgan Chase & Co Sr Nt 3.897% 01/2		01/16/2018	JP Morgan Securities LLC		28,000,000	28,000,000		1FE
485134 BR 0	Kansas City Power and Light Sr Nt 4.20		02/26/2018	MUFG Securities Inc		9,491,735	9,500,000		2FE
492386 AU 1	Kerr McGee Corp Sr Nt 6.950% 07/01/24		02/20/2018	Morgan Stanley & Co LLC		19,759,780	17,000,000	167,379	2FE
49456B AH 4	Kinder Morgan Inc Sr Nt 5.550% 06/01/4		02/15/2018	Various		4,357,174	4,100,000	46,543	2FE
49456B AP 6	Kinder Morgan Inc Sr Nt 4.300% 03/01/2		02/22/2018	Mizuho Securities USA Inc		14,245,946	14,300,000		2FE
49456B AQ 4	Kinder Morgan Inc Sr Nt 5.200% 03/01/4		02/22/2018	Mizuho Securities USA Inc		8,479,515	8,500,000		2FE
54336# AA 6	Longwood Energy Partners LLC Nt 4.490%		03/29/2018	RBC Capital Markets LLC		30,000,000	30,000,000		2Z
546676 AW 7	Louisville Gas & Elec Co 1st Mtg Bd 3		02/12/2018	KeyCorp		496,385	500,000	6,096	1FE
55336V AK 6	MPLX LP Sr Nt 4.125% 03/01/27		02/06/2018	JP Morgan Securities LLC		7,061,460	7,000,000	125,927	2FE
55336V AN 0	MPLX LP Sr Nt 4.700% 04/15/48		02/05/2018	Bank of America BISD Dealer		7,947,840	8,000,000		2FE
55336V AR 1	MPLX LP Sr Nt 4.000% 03/15/28		02/06/2018	Various		14,938,570	15,000,000		2FE
55354G AD 2	MSCI Inc Sr Nt 4.750% 08/01/26		02/15/2018	Various		6,867,599	6,825,000	46,987	3FE
559080 AK 2	Magellan Midstream Partn Sr Nt 5.000%		03/06/2018	Bank of America BISD Dealer		4,829,355	4,500,000	4,375	2FE
57636Q AG 9	Mastercard Inc Sr Nt 2.950% 11/21/26		03/06/2018	Bank of America BISD Dealer		7,192,050	7,500,000	65,760	1FE
57636Q AJ 3	Mastercard Inc Sr Nt 3.500% 02/26/28		02/21/2018	JP Morgan Securities LLC		2,992,980	3,000,000		1FE
58013M FF 6	McDonalds Corp Sr Nt 3.800% 04/01/28		03/14/2018	JP Morgan Securities LLC		3,995,640	4,000,000		2FE
58772Q AA 4	MBALT 2018-A A1 LBASS Ser 2018-A Cl A1		01/17/2018	MUFG Securities Inc		18,000,000	18,000,000		1FE
615369 AL 9	Moodys Corp Sr Nt 3.250% 01/15/28		03/27/2018	Morgan Stanley & Co LLC		8,650,440	9,000,000	31,056	2FE
61744Y AP 3	Morgan Stanley Sr Nt 3.772% 01/24/29		01/18/2018	Various		20,010,958	20,000,000		1FE
623115 AD 4	Mt Sinai Hospital Sec Nt Ser 2017 3.98		02/05/2018	Goldman Sachs & Company		2,186,168	2,250,000	8,957	1FE
62912X AF 1	NGPL Pipeco LLC Sr Nt 4.875% 08/15/27		02/05/2018	Various		2,647,700	2,570,000	57,799	3FE
64952W CX 9	New York Life Global Fdg Sec Nt 3.000%		01/03/2018	Credit Suisse Securities LLC		2,976,150	3,000,000		1FE
65478D AA 5	Nissan Auto Rec Owners Tr LBASS Ser 2018		02/21/2018	Bank of America BISD Dealer		2,500,000	2,500,000		1FE
686514 AE 0	Orlando Health Obligated Grp Nt 3.777%		02/05/2018	Goldman Sachs & Company		7,778,110	7,750,000	420	1FE
686514 AF 7	Orlando Health Obligated Grp Nt 4.089%		01/30/2018	Goldman Sachs & Company		3,250,000	3,250,000		1FE
70466@ AA 6	Peach State Labs Inc Sr Sec Term Ln Nt 1		02/01/2018	Direct		2,024,749	2,062,500		4
72584D AD 6	Yum Brands New Term Ln B Nt 1 3.841% 0		03/09/2018	JP Morgan Securities LLC		3,022,500	3,000,000		3FE
743756 AE 8	Prov St Joseph Health Obl Unsecured Ser		01/30/2018	Citigroup		15,000,000	15,000,000		1FE
78409V AK 0	S&P Global Inc Sr Nt 4.400% 02/15/26		02/07/2018	Amherst Pierpont		19,201,140	18,000,000	382,800	2FE
784710 AA 3	SSM Health Care Sr Nt Ser A 3.823% 06/		02/08/2018	Merrill Lynch		5,053,800	5,000,000	37,699	1FE
785592 AU 0	Sabine Pass Liquefaction 1st Lien Nt 4		02/20/2018	Barclays Capital Inc		3,929,680	4,000,000	73,267	2FE

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
817565 CD 4	Service Corp Intl Sr Nt 4.625% 12/15/2		02/07/2018	JP Morgan Securities LLC		6,444,681	6,445,000	35,945	3FE
858119 BH 2	Steel Dynamics Inc Sr Nt 4.125% 09/15/		02/16/2018	Citigroup		1,750,500	1,800,000	32,587	3FE
858119 BH 2	Steel Dynamics Inc Sr Nt 4.125% 09/15/		01/25/2018	Tax Free Exchange		5,222,739	5,203,000	78,695	3FE
87264A AP 0	T-Mobile USA Inc Sr Nt 6.500% 01/15/26		01/03/2018	Citigroup		1,536,500	1,400,000	42,972	3FE
87264A AU 9	T-Mobile USA Inc Sr Nt 4.500% 02/01/26		01/22/2018	Deutsche Bank Capital		3,000,000	3,000,000		3FE
87264A AV 7	T-Mobile USA Inc Sr Nt 4.750% 02/01/28		01/30/2018	Various		20,369,588	20,290,000	1,100	3FE
880349 AR 6	Tenneco Automotive Inc Sr Nt 5.000% 07		03/02/2018	Various		3,983,007	3,953,000	13,645	3FE
90276V AE 9	UBSCM 2018-C8 A4 CMBS Ser 2018-C8 Cl A4		02/12/2018	UBS Financial Services Inc		9,990,345	9,700,000	27,903	1FE
90291J AW 7	UBSCM 2018-C9 A4 CMBS 2018-C9 Cl A4 4		03/23/2018	UBS Financial Services Inc		10,299,387	10,000,000	32,021	1FE
904764 BC 0	Unilever Cap Corp Sr Nt 3.500% 03/22/2		03/19/2018	Citigroup		16,250,685	16,500,000		1FE
90931V AA 4	United Air Lines PTC Ser 2018-1 A 3.70		01/31/2018	Credit Suisse Securities LLC		19,500,000	19,500,000		1FE
911312 AY 2	United Parcel Service Sr Nt 2.400% 11/		01/11/2018	Wells Fargo Securities LLC		7,607,680	8,000,000	32,533	1FE
911312 BM 7	United Parcel Service Sr Nt 3.050% 11/		03/12/2018	Morgan Stanley & Co LLC		10,516,490	11,000,000	110,351	1FE
911312 BN 5	United Parcel Service Sr Nt 3.750% 11/		03/07/2018	Morgan Stanley & Co LLC		9,006,760	9,500,000	113,802	1FE
96042N AA 5	Westlake Auto Receivables Tr LBASS Ser 2		01/17/2018	JP Morgan Securities LLC		15,000,000	15,000,000		1FE
96145D AG 0	Westrock Co Sr Nt 4.000% 03/15/28		03/01/2018	Wells Fargo Securities LLC		31,445,505	31,500,000		2FE
96949L AC 9	Williams Partners LP Sr Nt 5.100% 09/1		02/07/2018	UBS Financial Services Inc		2,150,680	2,000,000	40,800	2FE
96949L AE 5	Williams Partners LP Sr Nt 4.850% 03/0		02/26/2018	Citigroup		15,126,280	15,200,000		2FE
98877D AC 9	ZF NA Capital Sr Nt 4.750% 04/29/25		02/14/2018	JP Morgan Securities LLC		6,280,688	6,150,000	86,826	2FE
136385 AX 9	Canadian Natural Resources Sr Nt 3.850	A	03/19/2018	Various		11,737,120	12,000,000	119,938	2FE
448055 AD 5	Husky Energy Inc Sr Nt 6.800% 09/15/37		03/28/2018	JP Morgan Securities LLC		4,055,489	3,181,000	10,215	2FE
867224 AA 5	Suncor Energy Inc Sr Nt 3.600% 12/01/2	A	02/28/2018	Bank of America BISD Dealer		501,090	500,000	4,550	1FE
867224 AB 3	Suncor Energy Inc Sr Nt 4.000% 11/15/4	A	03/07/2018	Barclays Capital Inc		9,130,545	9,500,000	120,333	1FE
00973R AC 7	AKER BP ASA Sr Nt 5.875% 03/31/25	D	03/16/2018	Various		10,581,700	10,450,000		3FE
05578A AJ 7	BPCE SA Sr Nt 3.250% 01/11/28	D	01/08/2018	JP Morgan Securities LLC		12,859,730	13,000,000		1FE
11042T AA 1	British Airways Plc PTC 3.800% 09/20/3	C	03/14/2018	Citigroup		7,500,000	7,500,000		1FE
225401 AF 5	Credit Suisse Group Sr Nt 3.869% 01/12	D	01/05/2018	Credit Suisse Securities LLC		12,000,000	12,000,000		2FE
44962L AC 1	IHS Markit Ltd Sr Nt 4.000% 03/01/26	D	03/07/2018	Various		4,823,152	4,955,000	30,550	2FE
G7737# AD 6	SGN MidCo Limited Sr Sec Nt Ser B 3.02	B	03/14/2018	RBS Securities Inc		25,131,600	25,131,600		2Z
G8781@ AD 1	Thames Water Utilities LTD Sr Sec Nt Ser	B	03/22/2018	Barclays Capital Inc		49,336,000	49,336,000		1Z
Q6568@ AA 9	Network Finance Company Pty Lt Sr Nt 3	D	02/14/2018	Bank of America BISD Dealer		25,000,000	25,000,000		2Z
Q9883# AB 7	Z Energy Ltd Sr Nt Ser B 4.040% 01/04/	D	01/04/2018	Bank of America BISD Dealer		8,000,000	8,000,000		2Z
3899999.	Total - Bonds - Industrial and Miscellaneous					1,187,907,910	1,183,987,027	3,206,226	XXX
8399997.	Total - Bonds - Part 3					1,245,212,958	1,241,869,459	3,475,209	XXX
8399999.	Total - Bonds					1,245,212,958	1,241,869,459	3,475,209	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,245,212,958	XXX	3,475,209	XXX

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

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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..	..	03/01/2018.	Paydown		1,237	1,237	1,227	1,228		9		9		1,237			0	13	05/15/2028.	1
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1	..	03/01/2018.	Paydown		14,158	14,158	14,556	14,350		(192)		(192)		14,158			0	146	06/15/2028.	1
912828 HR 4	U S Treasury Nt 3.500% 02/15/18	..	02/15/2018.	Maturity		500,000	500,000	485,469	499,785		215		215		500,000			0	8,750	02/15/2018.	1
0599999.	Total - Bonds - U.S. Government					515,395	515,395	501,252	515,363	0	32	0	32	0	515,395	0	0	0	8,909	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
3128H6 DC 5	FHLMC Pool #E98199 3.500% 08/15/18..	..	03/01/2018.	Paydown		15,728	15,728	14,413	15,594		134		134		15,728			0	75	08/15/2018.	1
3128H6 SG 0	FHLMC Pool #E98619 3.500% 08/15/18..	..	03/01/2018.	Paydown		25,309	25,309	23,197	25,084		225		225		25,309			0	111	08/15/2018.	1
3128H7 CB 6	FHLMC Pool #E99066 3.500% 09/15/18..	..	03/01/2018.	Paydown		21,358	21,358	19,572	21,152		206		206		21,358			0	125	09/15/2018.	1
3128H7 JS 2	FHLMC Pool #E99273 3.500% 10/15/18..	..	03/01/2018.	Paydown		7,978	7,978	7,501	7,914		64		64		7,978			0	44	10/15/2018.	1
3128H7 MX 7	FHLMC Pool #E99374 3.500% 10/15/18..	..	03/01/2018.	Paydown		17,785	17,785	16,268	17,610		175		175		17,785			0	104	10/15/2018.	1
3128MJ 3A 6	FHLMC Gold Pool #G08792 3.500% 12/15/4	..	03/01/2018.	Paydown		335,115	335,115	345,169	345,142		(10,027)		(10,027)		335,115			0	1,992	12/15/2047.	1
3128S4 BP 1	FHLMC Pool #1Q0046 3.497% 03/15/36.	..	03/01/2018.	Paydown		524	524	523	523		1		1		524			0	3	03/15/2036.	1
312905 KJ 0	FHLMC REMIC Ser 1060-X 7.250% 03/15/21	..	03/01/2018.	Paydown		739	739	755	744		(5)		(5)		739			0	9	03/15/2021.	1
312913 ZE 9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2	..	03/01/2018.	Paydown		9,878	9,878	10,132	9,974		(96)		(96)		9,878			0	115	12/15/2022.	1
312915 UF 6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23	..	03/01/2018.	Paydown		2,281	2,281	2,346	2,305		(25)		(25)		2,281			0	28	05/15/2023.	1
31294K UC 7	FHLMC Gold PC Pool #E01479 3.500% 09/1	..	03/01/2018.	Paydown		38,586	38,586	36,247	38,320		266		266		38,586			0	214	09/15/2018.	1
3133T2 YE 4	FHLMC REMIC Ser 1643-E 6.500% 05/15/23	..	03/01/2018.	Paydown		5,864	5,864	5,986	5,907		(43)		(43)		5,864			0	70	05/15/2023.	1
3133T6 M4 0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26	..	03/01/2018.	Paydown		5,664	5,664	5,839	5,741		(77)		(77)		5,664			0	56	04/15/2026.	1
3133TE LG 7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28	..	03/01/2018.	Paydown		607	607	622	616		(9)		(9)		607			0	6	06/15/2028.	1
3133TK 5S 5	FHLMC REMIC Ser 2136-A 6.000% 03/15/29	..	03/01/2018.	Paydown		1,897	1,897	1,779	1,870		27		27		1,897			0	15	03/15/2029.	1
31340Y DB 2	11/15/19	..	03/15/2018.	Paydown		26	26	28	26				0		26			0		11/15/2019.	1
31340Y QS 1	09/15/20	..	03/15/2018.	Paydown		28	28	26	27				0		28			0		09/15/2020.	1
31358E RK 0	FNMA REMIC Ser 1990-72B 9.000% 07/25/2	..	03/01/2018.	Paydown		873	873	852	865		8		8		873			0	11	07/25/2020.	1
31358H GT 6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2	..	03/01/2018.	Paydown		1,145	1,145	1,100	1,131		14		14		1,145			0	14	07/25/2021.	1
31358J HU 8	FNMA REMIC Ser 1991-113 ZE 7.500% 09/2	..	03/01/2018.	Paydown		454	454	467	457		(3)		(3)		454			0	6	09/25/2021.	1
31358N 4F 6	FNMA REMIC Ser 1992-123 Z 7.500% 07/25	..	03/01/2018.	Paydown		1,851	1,851	1,859	1,849		2		2		1,851			0	23	07/25/2022.	1
31359P DJ 2	FNMA ACES Ser 1997-M2 Cl Z 7.125% 01/1	..	03/01/2018.	Paydown		223,061	223,061	239,585	234,352		(11,291)		(11,291)		223,061			0	3,960	01/17/2037.	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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)
313602 3E 2	FNMA REMIC Ser 1989-67D 9.000% 10/25/1	..	03/01/2018.	Paydown		261	261	260	259		1		1		261			0	4	10/25/2019.	1
313602 DV 3	FNMA REMIC Ser 1988-15A 9.000% 06/25/1	..	03/01/2018.	Paydown		209	209	213	209		1		1		209			0	3	06/25/2018.	1
313602 W4 2	FNMA REMIC Ser 1989-62G 8.600% 10/25/1	..	03/01/2018.	Paydown		478	478	459	473		5		5		478			0	7	10/25/2019.	1
313603 GW 6	FNMA REMIC Ser 1989-86E 8.750% 11/25/1	..	03/01/2018.	Paydown		421	421	420	419		2		2		421			0	7	11/25/2019.	1
313603 JJ 2	FNMA REMIC Ser 1989-90E 8.700% 12/25/1	..	03/01/2018.	Paydown		143	143	156	144		(1)		(1)		143			0	2	12/25/2019.	1
31371H FZ 6	FNMA Pool #252284 6.500% 01/25/29	..	03/01/2018.	Paydown		9,399	9,399	9,349	9,351		48		48		9,399			0	76	01/25/2029.	1
31371L D9 7	FNMA Pool #254928 3.500% 08/25/18	..	03/01/2018.	Paydown		5,735	5,735	5,432	5,698		37		37		5,735			0	37	08/25/2018.	1
31381M V2 8	FNMA Pool #465133 6.040% 05/25/28	..	03/01/2018.	Paydown		10,962	10,962	12,435	12,014		(1,052)		(1,052)		10,962			0	111	05/25/2028.	1
31381M VG 7	FNMA DUS Pool #465115 6.470% 05/25/28	..	03/01/2018.	Paydown		4,368	4,368	5,335	5,093		(726)		(726)		4,368			0	47	05/25/2028.	1
31381N FH 1	FNMA DUS Pool #465568 4.900% 11/25/25	..	03/01/2018.	Paydown		4,553	4,553	4,872	4,765		(212)		(212)		4,553			0	37	11/25/2025.	1
31381N X9 9	FNMA Pool #466104 6.340% 10/25/28	..	03/01/2018.	Paydown		11,802	11,802	13,920	13,366		(1,564)		(1,564)		11,802			0	125	10/25/2028.	1
31381R QF 4	FNMA Pool #468554 6.935% 07/25/29	..	03/01/2018.	Paydown		10,164	10,164	12,448	11,889		(1,725)		(1,725)		10,164			0	131	07/25/2029.	1
31381R QU 1	FNMA Pool #468567 6.935% 07/25/29	..	03/01/2018.	Paydown		10,164	10,164	12,448	11,889		(1,725)		(1,725)		10,164			0	131	07/25/2029.	1
31381R VU 5	FNMA Pool #468727 7.040% 07/25/26	..	03/01/2018.	Paydown		5,517	5,517	6,834	6,397		(880)		(880)		5,517			0	65	07/25/2026.	1
3138L7 PE 0	FNMA Pool #AM6720 4.150% 10/25/44	..	03/01/2018.	Paydown		75,495	75,495	81,205	80,696		(5,201)		(5,201)		75,495			0	523	10/25/2044.	1
3138WH F6 4	FNMA Pool #AS7388 3.500% 06/25/46	..	03/01/2018.	Paydown		3,006,616	3,006,616	3,052,168	3,051,401		(44,784)		(44,784)		3,006,616			0	15,747	06/25/2046.	1
3138WJ RD 2	FNMA Pool #AS8583 3.500% 01/25/47	..	03/01/2018.	Paydown		1,769,733	1,769,733	1,798,629	1,798,076		(28,343)		(28,343)		1,769,733			0	10,193	01/25/2047.	1
31392R SJ 1	FHLMC SPC Ser T-45 Cl A5 6.280% 10/27/	..	03/01/2018.	Paydown		164,009	164,009	168,725	166,073		(2,064)		(2,064)		164,009			0	1,670	10/27/2031.	1
31392V XT 4	FHLMC Struc PTC Ser T50 Cl A7 5.048% 1	..	03/01/2018.	Paydown		117,621	117,621	116,187	116,788		833		833		117,621			0	1,072	10/27/2031.	1
31393C CQ 4	FNMA REMIC Ser 2003-34 Cl ME 5.500% 05	..	03/01/2018.	Paydown		105,097	105,097	109,892	106,875		(1,779)		(1,779)		105,097			0	848	05/25/2033.	1
31393D TX 9	FNMA REMIC Ser 2003-W10 Cl 1A4 4.505%	..	03/01/2018.	Paydown		10,544	10,544	10,543	10,519		25		25		10,544			0	94	06/25/2043.	1
31393E LF 4	FNMA REMIC Ser 2003-W12 Cl 1A8 4.550%	..	03/01/2018.	Paydown		20,227	20,227	19,822	20,091		136		136		20,227			0	169	06/25/2043.	1
31394D VB 3	FNMA REMIC Ser 2005-43 Cl GC 5.500% 05	..	03/01/2018.	Paydown		423,937	423,937	446,193	431,939		(8,003)		(8,003)		423,937			0	3,670	05/25/2035.	1
31394E LC 0	FNMA REMIC Ser 2005-61 Cl LH 5.500% 07	..	03/01/2018.	Paydown		82,370	82,370	86,488	84,176		(1,806)		(1,806)		82,370			0	735	07/25/2035.	1
31394H ZZ 7	FHLMC REMIC Ser 2672 Cl XB 5.500% 09/1	..	03/01/2018.	Paydown		7,656	7,656	7,867	7,741		(84)		(84)		7,656			0	71	09/15/2023.	1
31395K Z2 2	FHLMC REMIC Ser 2926 Cl EW 5.000% 01/1	..	03/01/2018.	Paydown		21,159	21,159	20,884	21,052		107		107		21,159			0	171	01/15/2025.	1
31396F G3 1	FHLMC REMIC Ser 3068 Cl Z 5.500% 11/15	..	03/01/2018.	Paydown		248,599	248,599	257,487	253,686		(5,087)		(5,087)		248,599			0	2,262	11/15/2035.	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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)
31396V RY 6	FNMA REMIC Ser 2007-36 Cl PH 5.500% 04	..	03/01/2018.	Paydown		207,444	207,444	217,298	211,117		(3,673)		(3,673)		207,444			0	1,375	04/25/2037.	1
31396X UC 6	FNMA REMIC Ser 2007-88 Cl AE 6.000% 09	..	03/01/2018.	Paydown		67,218	67,218	69,077	67,706		(488)		(488)		67,218			0	795	09/25/2037.	1
31402Q NH 0	FNMA Pool #734892 3.500% 08/25/18	..	03/01/2018.	Paydown		7,551	7,551	6,942	7,473		78		78		7,551			0	44	08/25/2018.	1
31403B 3K 7	FNMA Pool #744302 3.500% 09/25/18	..	03/01/2018.	Paydown		26,182	26,182	24,644	25,979		203		203		26,182			0	157	09/25/2018.	1
31405E 6P 5	FNMA Pool #787578 6.000% 07/25/35	..	03/01/2018.	Paydown		11,930	11,930	12,200	12,167		(237)		(237)		11,930			0	70	07/25/2035.	1
31409K Y3 5	FNMA Pool #873830 5.940% 07/25/24	..	03/01/2018.	Paydown		2,010	2,010	2,295	2,188		(178)		(178)		2,010			0	20	07/25/2024.	1
3140GP JZ 2	FNMA Pool #BH1179 4.000% 06/25/47	..	03/01/2018.	Paydown		943,923	943,923	995,175	994,840		(50,916)		(50,916)		943,923			0	6,323	06/25/2047.	1
31418C GD 0	FNMA Pool #MA2895 3.000% 02/25/47	..	03/01/2018.	Paydown		418,499	418,499	421,769	421,743		(3,244)		(3,244)		418,499			0	2,034	02/25/2047.	1
31418C P5 7	FNMA Pool #MA3143 3.000% 09/25/47	..	03/01/2018.	Paydown		44,156	44,156	44,501	44,498		(342)		(342)		44,156			0	227	09/25/2047.	1
31418C S4 7	FNMA Pool #MA3238 3.500% 12/01/47	..	03/01/2018.	Paydown		1,097,885	1,097,885	1,126,919	1,126,911		(29,026)		(29,026)		1,097,885			0	6,408	12/01/2047.	1
31418C S5 4	FNMA Pool #MA3239 4.000% 01/25/48	..	03/01/2018.	Paydown		121,654	121,654	125,323			(3,669)		(3,669)		121,654			0	406	01/25/2048.	1
677555 XD 1	Ohio St Econ Development Rev Txbl Ohio E	..	03/01/2018.	Call 100.0000		160,000	160,000	160,000	160,000				0		160,000			0	2,216	12/01/2021.	1FE
67884X CP 0	Oklahoma St Dev Auth Rev Txbl Ser C 5.	..	03/08/2018.	Merrill Lynch		7,295,414	7,000,000	7,000,000					0		7,000,000		295,414	295,414		08/15/2028.	3FE
67884X CQ 8	Oklahoma St Dev Auth Rev Txbl Ser C 4.	..	03/08/2018.	Merrill Lynch		1,047,930	1,000,000	1,000,000					0		1,000,000		47,930	47,930		08/15/2030.	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					18,295,786	17,952,442	18,201,080	10,042,904	0	(215,787)	0	(215,787)	0	17,952,442	0	343,344	343,344	65,064	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000759 CR 9	American Business Fin Svcs Inc RMBS Ser	..	03/01/2018.	Paydown		64,928	89,603	89,583	89,518		1		1		89,518		(24,590)	(24,590)	503	07/15/2033.	4FM
000759 CV 0	American Business Fin Svcs Inc RMBS Ser	..	03/01/2018.	Paydown		46,918	81,689	70,834	70,834				0		70,834		(23,916)	(23,916)	327	09/15/2033.	5FM
00206R AJ 1	AT&T Inc Nt 5.500% 02/01/18	..	02/01/2018.	Maturity		7,000,000	7,000,000	6,984,600	6,999,834		166		166		7,000,000			0	192,500	02/01/2018.	2FE
00253C HH 3	Aames Mtg Tr RMBS Ser 2001-4 Cl M1 6.5	..	02/01/2018.	Paydown		5,101	5,101	5,099	5,137		(36)		(36)		5,101			0	37	04/25/2031.	1FM
00253C HK 6	Aames Mtg Tr RMBS Ser 2001-4 Cl M1 7.1	..	03/01/2018.	Paydown			8,777	8,772	8,925		(1)		(1)		8,924		(8,924)	(8,924)	71	01/25/2032.	4FM
00253C HS 9	Aames Mtg Tr RMBS Ser 2002-1 Cl M1 5.5	..	03/01/2018.	Paydown			4,791	1,648	1,648				0		1,648		(1,648)	(1,648)	29	06/25/2032.	1FM
002824 AU 4	Abbott Labs Sr Nt 5.125% 04/01/19	..	03/22/2018.	Call 102.6446		8,537,974	8,318,000	8,363,999	8,325,140		(1,221)		(1,221)		8,323,919		(5,919)	(5,919)	422,466	04/01/2019.	2FE
00802# AA 4	Aerostar Airport Sr Nt 5.750% 03/22/35	..	03/22/2018.	Redemption 100.0000		72,016	72,016	72,016	72,016				0		72,016			0	2,070	03/22/2035.	3
01877K AB 9	Alliance Pipeline LP Sr Nt 6.996% 12/3	..	01/26/2018.	Redemption 100.0000		3,086	3,086	3,076	3,084		2		2		3,086			0		12/31/2019.	2FE
02007M AC 4	Ally Auto Receivables Trust LBASS Ser 20	..	03/15/2018.	Paydown		3,048,107	3,048,107	3,048,107					0		3,048,107			0	4,153	02/15/2019.	1FE
02149H AW 0	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2018.	Paydown		57,103	79,403	67,490	67,490				0		67,490		(10,386)	(10,386)	955	03/25/2037.	3FM
02376T AC 2	American Airlines Inc LBASS EETC Ser 201	..	01/15/2018.	Redemption 100.0000		75,604	75,604	77,494	76,493		(889)		(889)		75,604			0	2,117	07/15/2020.	3FE
02660T ER 0	American Home Mtg Inv Tr RMBS Ser 2005-2	..	03/01/2018.	Paydown		26,349	26,349	26,078	26,152		197		197		26,349			0	175	09/25/2035.	1FM
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3.	..	03/15/2018.	Redemption 100.0000		27,426	27,426	27,426	27,426				0		27,426			0	290	02/15/2025.	1
040104 BW 0	Argent Securities Inc RMBS Ser 2003-WD C	..	02/01/2018.	Paydown		29,878	29,878	29,864	29,812		65		65		29,878			0	157	10/25/2033.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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)
04541G AS 1	Asset Backed Securities Corp RMBS Ser 20	..	03/01/2018.	Paydown		19,032	19,032	19,775	18,979		52		52		19,032			0	296	03/21/2029.	1FM
04774# AA 0	Atlanta Falcons Stadium Co LLC Sr Nt Ser	..	03/01/2018.	Redemption 100.0000		109,527	109,527	109,527	109,527				0		109,527			0	1,966	09/01/2042.	2FE
04774# AB 8	Atlanta Falcons Stadium Co LLC Sr Sec Nt	..	03/01/2018.	Redemption 100.0000		78,233	78,233	78,233	78,233				0		78,233			0	1,404	09/01/2042.	2FE
05164# AA 5	Aurora Health Care (Badger RE) CTL 6.9.	..	01/09/2018.	Call 112.5733		900,859	800,242	776,566	793,061		58		58		793,118		7,124	7,124	104,346	12/15/2022.	1
05584P AA 5	BMW Vehicle Lease Trust LBASS Ser 2017-2	..	03/20/2018.	Paydown		3,677,811	3,677,811	3,677,811	3,677,811				0		3,677,811			0	8,158	10/22/2018.	1FE
05604F AA 3	Bway Mortgage Trust CMBS Ser 2013-1515 C	..	03/01/2018.	Paydown		384,680	384,680	394,297	389,406		(4,726)		(4,726)		384,680			0	1,864	03/10/2033.	1FM
05948K RM 3	Bank of America Alt Loan Tr RMBS Ser 200	..	03/01/2018.	Paydown		25,626	25,626	24,441	25,506		120		120		25,626			0	213	06/25/2019.	1FM
05948K XQ 7	Bank of America Alt Loan Tr RMBS Ser 200	..	03/01/2018.	Paydown		32,215	35,336	34,781	34,781				0		34,781		(2,566)	(2,566)	287	03/25/2035.	3FM
05948K XS 3	Bank of America Alt Loan Tr RMBS Ser 200	..	03/01/2018.	Paydown		36,051	39,543	38,467	38,467				0		38,467		(2,415)	(2,415)	321	03/25/2035.	3FM
07386H QG 9	Bear Stearns Alt- A Tr RMBS Ser 2005-1 C	..	03/26/2018.	Paydown		146,830	146,830	142,150	143,290		3,541		3,541		146,830			0	548	01/25/2035.	1FM
105667 AB 5	Bravo Mtg Loan Trust RMBS Ser 2006-1 Cl	..	03/26/2018.	Paydown		121,127	121,127	68,825	68,825		52,301		52,301		121,127			0	318	07/25/2036.	1FM
11134L AG 4	Broadcom Crp/ Caymn Fi Nt 3.875% 01/15	..	02/21/2018.	Tax Free Exchange		8,963,855	9,000,000	8,960,220	8,963,378		477		477		8,963,855			0	209,250	01/15/2027.	2FE
11134L AJ 8	[illegible] 01	..	02/21/2018.	Tax Free Exchange		3,995,917	4,000,000	3,995,480	3,995,710		206		206		3,995,917			0	30,311	01/15/2021.	2FE
11134L AN 9	[illegible] 01	..	02/21/2018.	Tax Free Exchange		6,998,190	7,000,000	6,998,040	6,998,040		150		150		6,998,190			0	75,347	01/15/2025.	2FE
11134L AQ 2	Broadcom Crp/ Caymn Fi Nt 3.875% 01	..	02/21/2018.	Tax Free Exchange		22,988,907	23,000,000	22,988,250	22,988,250		657		657		22,988,907			0	277,278	01/15/2028.	2FE
12189P AF 9	Burlington Northern Santa Fe LBASS EETC	..	01/02/2018.	Redemption 100.0000		80,228	80,228	92,895	81,753		(1,525)		(1,525)		80,228			0	3,037	07/02/2020.	1FE
12489W NP 5	C-BASS Tr RMBS Ser 2005-CB6 Cl A4 3.71	..	03/01/2018.	Paydown		51,175	51,175	51,173	51,052		122		122		51,175			0	276	07/25/2035.	1FM
12644@ CA 1	CTL Cap Tr CTL Ser 2004-17 Texas Instr	..	03/15/2018.	Redemption 100.0000		136,676	136,676	136,676	136,676				0		136,676			0	1,249	01/15/2026.	1
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW 7.8	..	03/10/2018.	Redemption 100.0000		56,992	56,992	56,992	56,992				0		56,992			0	749	10/10/2031.	2
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01	..	03/10/2018.	Redemption 100.0000		24,961	24,961	31,729	32,259		(7,298)		(7,298)		24,961			0	314	01/10/2032.	2FE
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1	..	03/10/2018.	Redemption 100.0000		39,217	39,217	39,217	39,217				0		39,217			0	308	01/10/2036.	2FE
12667F 4S 1	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2018.	Paydown		84,871	84,871	81,723	80,454		4,417		4,417		84,871			0	545	04/25/2035.	3FM
12667F TA 3	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2018.	Paydown		133	133	133	133				0		133			0	1	08/25/2034.	1FM
12667G FD 0	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2018.	Paydown		23,960	23,960	24,114	23,973		(13)		(13)		23,960			0	212	05/25/2035.	2FM
12668B RZ 8	CWMBS Inc RMBS Ser 2006-6CB Cl 1A4 5.5	..	03/01/2018.	Paydown		35,619	40,339	34,624	34,624				0		34,624		996	996	369	05/25/2036.	1FM
126694 E9 5	CWHL Inc RMBS Ser 2006-OA4 Cl A1 2.243	..	03/01/2018.	Paydown		71,672	71,672	42,141	42,141		29,531		29,531		71,672			0	311	04/25/2046.	3FM
13975W AA 1	Capital Auto Rec Asset Tr LBASS Ser 2017	..	03/20/2018.	Paydown		6,865,762	6,865,762	6,865,762	6,865,762				0		6,865,762			0	16,629	11/20/2018.	1FE
14155# AB 6	Cardinals Ballpark LLC Sr Nt 5.770% 09..	..	03/30/2018.	Redemption 100.0000		113,130	113,130	113,130	113,130				0		113,130			0	3,264	09/30/2027.	2
14314R AA 0	Carmax Auto Owner Tr LBASS Ser 2017-4 Cl	..	03/15/2018.	Paydown		5,318,692	5,318,692	5,318,692	5,318,692				0		5,318,692			0	12,238	11/15/2018.	1FE
149837 AA 4	CBA Small Balance Comm Mtg Tr LBASS Frnc	..	03/26/2018.	Paydown		8,521	8,521	3,386	3,386				0		3,386		5,135	5,135	1	06/25/2038.	1AM
152314 DP 2	Centex Home Equity Loan Tr RMBS Ser 2001	..	03/01/2018.	Paydown		17,137	17,137	17,136	17,104		33		33		17,137			0	188	07/25/2032.	4FM

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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)
152314 FZ 8	Centex Home Equity Loan Tr RMBS Ser 2002	..	03/01/2018.	Paydown		24,998	24,998	24,998	24,914		84		84		24,998			0	268	11/25/2028.	1FM
16678R DU 8	Chevy Chase Mtg Funding Corp RMBS Ser 20	..	03/26/2018.	Paydown		33,916	33,916	33,238	33,401		515		515		33,916			0	82	07/25/2036.	1FM
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004-...	..	03/01/2018.	Paydown		8,661	8,661	8,661	8,652		9		9		8,661			0	55	04/25/2034.	1FM
17307G MC 9	Citigroup Mtg Loan Tr RMBS Ser 2004-H	..	03/25/2018.	Paydown		7,381	7,381	7,389	7,387		(6)		(6)		7,381			0	23	12/25/2034.	1FM
17313K AH 4	Citigroup Comm Mtg Tr CMBS Ser 2008-C7 C	..	03/01/2018.	Paydown		3,890,333	3,890,333	3,505,788	3,890,333				0		3,890,333			0	24,927	12/10/2049.	1FM
205887 BG 6	ConAgra Foods Inc Sr Nt 2.100% 03/15/1	..	03/15/2018.	Maturity		19,280,000	19,280,000	19,265,032	19,279,422		578		578		19,280,000			0	202,440	03/15/2018.	2FE
212168 AA 6	Continental Wind Sr Nt 6.000% 02/28/33.	..	02/28/2018.	Redemption 100.0000		290,080	290,080	290,080	290,080				0		290,080			0	8,702	02/28/2033.	2FE
22357@ AA 9	Cox Tower II PTC CTL 5.409% 01/02/40.	..	03/02/2018.	Redemption 100.0000		27,850	27,850	27,850	27,850				0		27,850			0	251	01/02/2040.	2
22530G AA 5	Credit Accept Auto Loan Tr LBASS Ser 201	..	03/15/2018.	Paydown		3,753,297	3,753,297	3,762,241	3,760,828		(7,531)		(7,531)		3,753,297			0	15,353	02/15/2023.	1FE
225458 XJ 2	CS First Boston Mtg Sec Corp RMBS Ser 20	..	03/01/2018.	Paydown		19,687	19,687	19,306	19,575		112		112		19,687			0	128	07/25/2035.	1FM
22964* AC 2	CSOLAR IV West. LLC Sr Sec Nt 3.850% 0	..	03/31/2018.	Redemption 100.0000		51,240	51,240	51,240	51,240				0		51,240			0	493	03/31/2041.	2FE
24763L FN 5	Delta Funding Home Eq Ln Tr RMBS Ser 199	..	03/01/2018.	Paydown		8,998	8,998	8,997	8,974		24		24		8,998			0	52	08/15/2030.	1FM
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS	..	03/01/2018.	Paydown		13,317	13,317	13,314	13,299		19		19		13,317			0	103	09/25/2033.	1FM
251510 FX 6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C	..	03/01/2018.	Paydown		34,119	39,774	37,317	37,317				0		37,317		(3,198)	(3,198)	347	09/25/2035.	1FM
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl	..	03/01/2018.	Paydown		21,433	21,433	21,427	21,787		(354)		(354)		21,433			0	203	12/25/2033.	1FM
25157F AK 0	Deutsche Mtg Sec Inc RMBS Ser 2005-WF1 C	..	03/01/2018.	Paydown		70,686	70,686	70,487	70,440		246		246		70,686			0	431	06/26/2035.	1FM
25654# AA 0	Dodger Tickets LLC 1st Mtg Bd 5.660% 0	..	03/31/2018.	Redemption 100.0000		78,807	78,807	78,807	78,807				0		78,807			0	4,460	03/31/2030.	2FE
26207K AA 9	Drive Auto Rec Trust LBASS Ser 2017-3 Cl	..	02/15/2018.	Paydown		5,221,186	5,221,186	5,221,186	5,221,186				0		5,221,186			0	10,088	11/15/2018.	1FE
268668 FD 7	EMC Mtg Loan Tr RMBS Ser 2006-A Cl A 2	..	03/26/2018.	Paydown		221,105	221,105	175,275	175,275		45,830		45,830		221,105			0	438	12/25/2042.	1FM
294754 AS 5	Equity One ABS Inc RMBS Ser 2002-1 Cl M1	..	03/01/2018.	Paydown		22,554	22,554	22,554	22,524		30		30		22,554			0	128	08/25/2032.	1FM
30251T AA 7	FNBC 1993-A Pass Through Trust ABS PTC S	..	01/05/2018.	Redemption 100.0000		104,888	104,888	132,524	104,926		(38)		(38)		104,888			0	4,237	01/05/2018.	1FE
31331F AY 7	Fedex Corp ABS PTC Ser 1998-1 Cl B 6.8	..	01/15/2018.	Paydown		248,191	248,191	248,191	248,191				0		248,191			0	8,494	01/15/2019.	2FE
337925 ES 6	First Plus Home Ln Owner Tr RMBS Ser 199	..	01/01/2018.	Paydown		2,662	2,662	2,721	1,264	1,395	3		1,398		2,662			0	17	12/10/2024.	4FM
34531D AA 6	Ford Credit Auto Lease Tr LBASS Ser 2017	..	03/15/2018.	Paydown		7,617,095	7,617,095	7,617,095	7,617,095				0		7,617,095			0	18,023	11/15/2018.	1FE
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5	..	03/01/2018.	Paydown		8,453	8,453	8,453	8,453				0		8,453			0	106	07/20/2031.	1FM
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200	..	03/01/2018.	Paydown		9,765	9,765	9,764	9,729		36		36		9,765			0	71	04/25/2034.	1FM

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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)
37186* AA 6	Genesis Solar Funding LLC Sr Nt 5.600%	..	03/05/2018.	Redemption 100.0000		467,080	467,080	480,247	478,097		(11,017)		(11,017)		467,080			0	13,078	09/05/2038.	2FE
38218Q AA 8	Goodgreen Trust LBASS Ser 2017-2A Cl A	..	03/15/2018.	Paydown		783,884	783,884	783,801	783,801		83		83		783,884			0		10/15/2053.	1FE
404122 AU 7	HCA Inc Term Ln B8 Nt 1 4.127% 02/15/2	..	03/13/2018.	Redemption 100.0000		277,503	277,503	277,503	277,503				0		277,503			0	2,187	02/15/2024.	3FE
44919* AC 2	I595 Express LLC Sr Nt 3.310% 12/31/31	..	03/31/2018.	Redemption 100.0000		152,347	152,347	152,347	152,347				0		152,347			0	1,261	12/31/2031.	1FE
44969C BF 6	Quintiles IMS New Term Ln B Nt 1 3.695.	..	03/29/2018.	Redemption 100.0000		5,611	5,611	5,667			(56)		(56)		5,611			0		03/06/2024.	3FE
45254N GA 9	IMPAC CMB Tr RMBS Ser 2003-11 Cl 2A1 2	..	03/26/2018.	Paydown		2,200	2,200	2,167	2,180		20		20		2,200			0	9	10/25/2033.	1FM
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2 2.3	..	03/26/2018.	Paydown		39,791	39,791	38,952	38,952		839		839		39,791			0	131	08/25/2035.	1FM
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser	..	03/01/2018.	Paydown		23,097	23,097	23,097	23,040		57		57		23,097			0	205	08/25/2034.	1FM
45254T PY 4	IMPAC Secd Assets CMN Owner Tr RMBS Ser	..	03/26/2018.	Paydown		22,658	22,658	22,719	22,681		(23)		(23)		22,658			0	70	11/25/2034.	1FM
45254T TN 4	IMPAC Secd Assets CMN Owner Tr RMBS Ser	..	03/26/2018.	Paydown		31,004	31,004	31,004	31,004				0		31,004			0	136	05/25/2036.	1FM
45660N YZ 2	Residential Asset Sec Tr RMBS Ser 2004-R	..	02/01/2018.	Paydown		28,902	28,902	26,373	28,699		6		6		28,706		197	197	129	08/25/2033.	1FM
466247 MU 4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3	..	03/01/2018.	Paydown		149,542	149,542	150,780	149,873		(331)		(331)		149,542			0	747	01/25/2035.	1FM
46640J AS 6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2	..	03/01/2018.	Paydown		83,292	83,292	86,058	84,464		(1,172)		(1,172)		83,292			0	603	01/15/2046.	1FM
494550 AY 2	Kinder Morgan Energy - LP Sr Nt 5.950%	..	02/15/2018.	Maturity		3,000,000	3,000,000	3,012,990	3,000,207		(207)		(207)		3,000,000			0	89,250	02/15/2018.	2FE
50026* AA 3	Kohls Corp CTL Shelby MI 7.600% 12/15/	..	03/15/2018.	Redemption 100.0000		16,691	16,691	17,633	16,970		(280)		(280)		16,691			0	212	12/15/2022.	2
50075N AU 8	Kraft Foods Inc Sr Nt 6.125% 02/01/18....	..	02/01/2018.	Maturity		8,000,000	8,000,000	8,479,050	8,005,872		(5,872)		(5,872)		8,000,000			0	245,000	02/01/2018.	2FE
50180L AC 4	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A	..	03/11/2018.	Paydown		2,663,816	2,663,816	2,746,852	2,663,511		304		304		2,663,816			0	34,790	04/15/2041.	1FM
52467@ BC 8	[illegible] Cl	..	03/15/2018.	Redemption 100.0000		61,061	61,061	67,160	61,463		(403)		(403)		61,061			0	836	11/15/2018.	5*GI
52518R CD 6	Lehman Structured Sec Corp RMBS Ser 2005	..	03/26/2018.	Paydown		10,620	11,650	5,698	5,698				0		5,698		4,923	4,923	26	09/26/2045.	1FM
55354G AD 2	MSCI Inc Sr Nt 4.750% 08/01/26	..	02/01/2018.	JP Morgan Securities LLC		965,240	944,000	986,540	746,346		(476)		(476)		985,135		(19,895)	(19,895)	17,361	08/01/2026.	3FE
576434 A2 0	Master Asset Securitization Tr RMBS Ser	..	03/01/2018.	Paydown		19,715	19,715	19,912	19,746		(31)		(31)		19,715			0	243	01/25/2035.	4FM
576434 J5 4	Master Asset Securitization Tr RMBS Ser	..	03/01/2018.	Paydown		13,436	13,436	13,675	13,530		(94)		(94)		13,436			0	153	03/25/2035.	1FM
576434 N2 6	Master Asset Securitization Tr RMBS Ser	..	03/01/2018.	Paydown		11,640	11,640	11,445	11,519		121		121		11,640			0	94	04/25/2035.	2FM
576434 UH 5	Master Asset Securitization Tr RMBS Ser	..	03/01/2018.	Paydown		5,998	5,998	5,998	5,998				0		5,998			0	43	08/25/2034.	1FM
576434 WD 2	Master Asset Securitization Tr RMBS Ser	..	03/01/2018.	Paydown		13,230	13,230	13,334	13,183		47		47		13,230			0	130	09/25/2034.	1FM
57643M JM 7	Master Asset Securitization Tr RMBS Ser	..	03/01/2018.	Paydown		123,001	123,001	120,695	122,431		570		570		123,001			0	1,161	12/25/2034.	1FM
58772Q AA 4	MBALT 2018-A A1 LBASS Ser 2018-A Cl A1	..	03/15/2018.	Paydown		6,395,693	6,395,693	6,395,693					0		6,395,693			0	9,563	02/15/2019.	1FE
589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200	..	03/01/2018.	Paydown		45,260	45,260	45,241	45,079		(4)		(4)		45,074		185	185	394	09/25/2032.	1FM
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1 5.598%	..	03/15/2018.	Paydown		19,721	19,721	19,720	19,721				0		19,721			0	197	07/15/2038.	2AM
61757L AF 7	Morgan Stanley Cap I CMBS Ser 2008-T29 C	..	01/01/2018.	Paydown		714,978	714,978	635,404	714,978				0		714,978			0	3,691	01/11/2043.	1FM
629568 AQ 9	Nabors Industries Inc Co Gtd Nt 6.150%	..	02/15/2018.	Maturity		3,536,000	3,536,000	3,857,847	3,542,551		(6,551)		(6,551)		3,536,000			0	108,732	02/15/2018.	3FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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)
63080# AA 5	NARA Caves Lease Tr CTL 5.300% 09/15/2	..	03/15/2018.	Call 100.0000		80,927	80,927	80,927	80,927				0		80,927			0	716	09/15/2028.	1
63651P AA 2	National Inst Health Twinbrook CTL B Bld..	..	03/15/2018.	Redemption 100.0000		34,904	34,904	34,904	34,904				0		34,904			0	341	01/15/2019.	1
637432 KT 1	National Rural Utilities Coop ABS Coll T....	..	02/01/2018.	Maturity		2,500,000	2,500,000	2,426,175	2,499,122		878		878		2,500,000			0	68,125	02/01/2018.	1FE
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2	..	03/01/2018.	Paydown		21,759	21,759	21,754	21,687		72		72		21,759			0	159	11/25/2033.	1FM
64352V KU 4	New Century Home Equity Ln Tr RMBS Ser 2	..	03/26/2018.	Paydown		1,712,975	1,712,975	1,266,480	1,589,880		123,095		123,095		1,712,975			0	6,304	06/25/2035.	1FM
653240 AA 9	Newtown CTL Ser 2002 6.082% 05/15/23	..	03/15/2018.	Redemption 100.0000		38,810	38,810	38,809	38,809		1		1		38,810			0	394	05/15/2023.	1
65478D AA 5	Nissan Auto Rec Owners Tr LBASS Ser 2018	..	03/15/2018.	Paydown		362,226	362,226	362,226					0		362,226			0	287	03/15/2019.	1FE
655042 AD 1	Noble Corp Sr Nt 7.500% 03/15/19	..	02/01/2018.	Call 102.9300		3,345,225	3,250,000	3,931,168	3,366,130		(8,053)		(8,053)		3,358,078		(108,078)	(108,078)	187,308	03/15/2019.	4FE
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1	..	03/01/2018.	Paydown		2,040	2,040	2,040	2,039		1		1		2,040			0	20	03/25/2034.	1FM
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2	..	03/01/2018.	Paydown		14,895	14,895	14,777	14,802		93		93		14,895			0	182	07/25/2034.	1FM
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3	..	03/01/2018.	Paydown		7,964	7,964	7,964	7,938		27		27		7,964			0	60	10/25/2034.	1FM
693656 AA 8	PVH CORP Sr Nt 4.500% 12/15/22	..	01/05/2018.	Call 102.2500		11,820,100	11,560,000	11,444,400	11,475,414		169		169		11,475,583		84,417	84,417	289,000	12/15/2022.	3FE
72584D AD 6	Yum Brands New Term Ln B Nt 1 3.841% 0	..	03/29/2018.	Redemption 100.0000		7,557	7,557	7,613			(57)		(57)		7,557			0	8	06/16/2023.	3FE
740189 AK 1	Precision Castparts Corp Sr Nt 1.250%	..	01/15/2018.	Maturity		11,000,000	11,000,000	10,983,280	10,999,871		129		129		11,000,000			0	68,750	01/15/2018.	1FE
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-	..	03/22/2018.	Paydown		19,848	19,848	13,472	14,476		5,371		5,371		19,848			0	123	03/22/2038.	1FE
74042H AC 1	Preferred Term Sec Ltd LBASS XIX Nt Cl B	..	03/22/2018.	Paydown		14,015	14,015	14,017	14,015				0		14,015			0	77	12/22/2035.	5AM
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser	..	03/22/2018.	Redemption 100.0000		9,189	9,189	9,189	9,189				0		9,189			0	45	03/22/2038.	1FE
742741 AA 9	Procter & Gamble ESOP Deb Ser A 9.360%	..	01/01/2018.	Redemption 100.0000		229,800	229,800	302,732	251,918		(22,118)		(22,118)		229,800			0	10,755	01/01/2021.	1FE
74922P AC 8	Residential Accredit Loans Inc RMBS Ser..	..	03/26/2018.	Paydown		35,868	35,868	24,000	24,000				0		24,000		11,868	11,868	107	02/25/2037.	1FM
75405W AE 2	Residential Asset Secs Corp RMBS Ser 200	..	03/26/2018.	Paydown		1,071,616	1,071,616	952,399	1,029,899		2,215		2,215		1,032,114		39,502	39,502	4,196	11/25/2035.	1FM
760985 US 8	Residential Asset Mtg Prod Inc RMBS Ser.	..	03/01/2018.	Paydown		7,884	7,884	7,266	7,344		540		540		7,884			0	41	03/25/2033.	1FM
76110W MC 7	Residential Asset Secs Corp RMBS Ser 200	..	03/01/2018.	Paydown		8,031	8,031	8,030	8,001		31		31		8,031			0	75	09/25/2031.	1FM
76110W MF 0	Residential Asset Secs Corp RMBS Ser 200	..	03/01/2018.	Paydown		72,899	38,753	35,342	3,412				3,412		38,753		(38,753)	(38,753)	780	09/25/2031.	6FM
76112B SN 1	Residential Asset Mtg Products RMBS Ser	..	03/01/2018.	Paydown		15,285	15,285	14,564	15,198		87		87		15,285			0	86	09/25/2034.	1FM
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A	..	03/01/2018.	Paydown		3,451	3,798	3,460	3,460				0		3,460		(8)	(8)	42	05/25/2037.	4FM
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2	..	03/01/2018.	Redemption 100.0000		25,314	25,314	26,470	25,732		(418)		(418)		25,314			0	297	11/01/2026.	2
805564 PB 1	Saxon Asset Securities Tr RMBS Ser 2003-	..	03/01/2018.	Paydown		6,764	6,764	6,764	6,764				0		6,764			0	51	12/25/2033.	1FM

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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)
81441P BZ 3	Security Natl Mtg Loan Tr RMBS Ser 2004-	..	03/01/2018.	Paydown		37,170	37,170	37,170	37,170				0		37,170			0	391	11/25/2034.	1FM
81726J AE 1	Sensata Technologies New 1st Lien Term L	..	01/16/2018.	Redemption 100.0000		50,246	50,246	50,021	50,029		218		218		50,246			0	152	10/14/2021.	2FE
85231C AA 3	St Louis Fed Office Bldg Tr CTL GSA Gtd..	..	01/15/2018.	Redemption 100.0000		53,341	53,341	53,341	53,341				0		53,341			0	1,843	01/15/2019.	1
85746* DR 8	State Street Bk & Tr Co ABS Sr Lev Lease	..	01/31/2018.	Redemption 100.0000		117,141	117,141	117,141	117,141				0		117,141			0	4,011	01/31/2019.	2
85746* DU 1	State Street Bk & Tr Co ABS Sr Lev Lease	..	01/31/2018.	Redemption 100.0000		119,048	119,048	119,048	119,048				0		119,048			0	3,938	01/31/2019.	2
85746* DX 5	State Street Bk & Tr Co ABS Sr Lev Lease	..	01/31/2018.	Redemption 100.0000		110,996	110,996	110,996	110,996				0		110,996			0	3,872	01/31/2019.	2
85746* EA 4	State Street Bk & Tr Co ABS Sr Lev Lease	..	01/31/2018.	Redemption 100.0000		110,996	110,996	110,996	110,987		9		9		110,996			0	3,872	01/31/2019.	2
858119 BG 4	Steel Dynamics Inc Sr Nt 4.125% 09/15/..	..	01/25/2018.	Tax Free Exchange		5,222,739	5,203,000	5,223,880	5,222,982		(243)		(243)		5,222,739			0	78,695	09/15/2025.	3FE
863579 CD 8	2004	..	03/01/2018.	Paydown		22,456	22,456	22,649	22,421		(4)		(4)		22,417		40	40	135	10/25/2034.	1FM
86358R 5X 1	2002-	..	02/26/2018.	Paydown		80,851	80,851	74,875	76,254		4,596		4,596		80,851			0	248	08/25/2032.	1FM
86359B ZG 9	2004-	..	03/01/2018.	Paydown		20,661	20,661	20,655	20,593		68		68		20,661			0	150	09/25/2034.	1FM
86359D FQ 5	2005-	..	03/01/2018.	Paydown		43,929	43,929	44,403	44,050		(121)		(121)		43,929			0	378	06/25/2035.	3FM
86359D GQ 4	2005-	..	03/01/2018.	Paydown		6,042	13,217	13,256	13,199				0		13,199		(7,156)	(7,156)	147	12/25/2034.	3FM
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt	..	03/30/2018.	Redemption 100.0000		39,355	39,355	39,355	39,355				0		39,355			0	603	03/30/2023.	2FE
89054X AA 3	Topaz Solar Farms LLC Nt 5.750% 09/30/	..	03/30/2018.	Redemption 100.0000		82,444	82,444	82,444	82,444				0		82,444			0	2,370	09/30/2039.	2FE
90783R AA 2	Union Pacific RR PTC Ser 2002-1 6.061%	..	01/17/2018.	Redemption 100.0000		581,652	581,652	670,104	630,895		(49,243)		(49,243)		581,652			0	17,621	01/17/2022.	1FE
91737# AA 3	United States Govt SS Ls FinTr CTL GSA G	..	03/15/2018.	Redemption 100.0000		117,587	117,587	117,200	117,550		37		37		117,587			0	923	11/15/2018.	1
91740# AA 8	United States of America BIA-2 CTL Alber.	..	03/15/2018.	Redemption 100.0000		14,139	14,139	14,139	14,139				0		14,139			0	136	10/15/2025.	1
91741@ AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls.	..	03/15/2018.	Redemption 100.0000		56,841	56,841	56,841	56,841				0		56,841			0	512	12/15/2026.	1
91847* AA 4	VA Evansville IN CTL Ls Fin Tr 4.950%...	..	03/14/2018.	Redemption 100.0000		109,978	109,978	109,978	109,978				0		109,978			0	909	10/14/2031.	1
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10	..	03/01/2018.	Paydown		37,040	37,040	36,493	36,894		146		146		37,040			0	188	10/25/2033.	1FM
93934F CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20	..	03/01/2018.	Paydown		2,520	2,987	3,012	3,001				0		3,001		(481)	(481)	18	10/25/2035.	3FM
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L	..	03/15/2018.	Redemption 100.0000		10,291	10,291	10,775	10,578		(287)		(287)		10,291			0	127	05/15/2032.	1
94978# BC 0	Wells Fargo Bank Northwest NA CTL 6.59	..	03/01/2018.	Redemption 100.0000		22,324	22,324	22,324	22,324				0		22,324			0	247	11/01/2022.	2
94983B AM 1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	..	03/01/2018.	Paydown		165,291	165,291	157,129	163,799		1,492		1,492		165,291			0	1,635	04/25/2036.	1FM
96042N AA 5	Westlake Auto Receivables Tr LBASS Ser 2	..	03/15/2018.	Paydown		7,616,984	7,616,984	7,616,984					0		7,616,984			0	11,550	02/15/2019.	1FE
96188# AA 6	WETT Holdings LLC Sr Sec Nt 4.310% 12/	..	03/31/2018.	Redemption 100.0000		66,667	66,667	66,667	66,667				0		66,667			0	718	12/18/2024.	2FE
96928# AC 7	William Blair CTL CTL PTC Ser 2004-1 7.	..	02/26/2018.	Call 104.1358		39,623	38,049	43,626	39,088		(45)		(45)		39,043		(993)	(993)	2,068	01/25/2023.	2
96928# AC 7	William Blair CTL CTL PTC Ser 2004-1 7.	..	03/25/2018.	Redemption 100.0000		26,706	26,706	30,620	27,435		(729)		(729)		26,706			0	329	01/25/2023.	2
988498 AC 5	Yum Brands Inc Sr Nt 6.250% 03/15/18...	..	03/15/2018.	Maturity		3,000,000	3,000,000	3,306,990	3,009,019		(9,019)		(9,019)		3,000,000			0	93,750	03/15/2018.	4FE
89346D AC 1	Transalta Corp Sr Nt 6.900% 05/15/18.....	..	03/15/2018.	Call 100.8220		11,090,420	11,000,000	12,125,740	11,062,764		(34,192)		(34,192)		11,028,572		(28,572)	(28,572)	343,420	05/15/2018.	2FE
034863 AB 6	Anglo American Capital Co Gtd Nt 9.375..	C	03/09/2018.	Call 107.1566		17,145,062	16,000,000	19,637,940	16,620,286		(86,971)		(86,971)		16,533,315		(533,315)	(533,315)	1,774,228	04/08/2019.	2FE
65504L AJ 6	Noble Hldg Intl Sr Nt 3.950% 03/15/22....	C	02/01/2018.	Call 89.0000		13,350,000	15,000,000	15,686,550	15,330,377		(6,261)		(6,261)		15,324,116		(324,116)	(324,116)	(1,426,167)	03/15/2022.	4FE
3899999. Total - Bonds - Industrial and Miscellaneous						241,122,796	241,066,196	247,168,984	224,157,020	4,807	12,988	0	17,795	0	241,850,374	0	(990,542)	(990,542)	3,769,146	XXX	XXX

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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)
8399997.	Total - Bonds - Part 4					259,933,977	259,534,033	265,871,316	234,715,287	4,807	(202,767)	0	(197,960)	0	260,318,211	0	(647,198)	(647,198)	3,843,119	XXX	XXX
8399999.	Total - Bonds					259,933,977	259,534,033	265,871,316	234,715,287	4,807	(202,767)	0	(197,960)	0	260,318,211	0	(647,198)	(647,198)	3,843,119	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					259,933,977	XXX	265,871,316	234,715,287	4,807	(202,767)	0	(197,960)	0	260,318,211	0	(647,198)	(647,198)	3,843,119	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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/08/2015	08/31/2018	112,391	26,246,768	233.5300	1,222,819			3,555,698		3,555,698	(986,740)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/08/2015	08/31/2018	116,162	28,057,772	241.5400	893,286			2,752,194		2,752,194	(1,022,379)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/16/2015	07/09/2018	5,486	1,379,924	251.5300	39,665			76,062		76,062	(48,437)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/16/2015	07/09/2018	8,480	2,108,320	248.6100	69,709			141,902		141,902	(74,981)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/16/2015	07/09/2018	40,895	10,090,962	246.7500	364,379			759,644		759,644	(361,516)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/16/2015	07/09/2018	29,232	7,132,895	244.0100	292,027			622,563		622,563	(258,211)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/16/2015	07/09/2018	5,901	1,478,906	250.6200	44,434			87,061		87,061	(52,142)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/16/2015	07/09/2018	18,216	4,423,692	242.8400	190,909			409,159		409,159	(160,846)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2018	65,621	15,810,036	240.9300	717,236			1,596,808		1,596,808	(578,532)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2018	13,910	3,545,039	254.8600	82,902			149,729		149,729	(120,734)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2018	19,608	4,914,871	250.6600	141,568			288,835		288,835	(172,652)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2018	101,914	25,264,498	247.9000	831,619			1,776,233		1,776,233	(899,405)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2018	2,655	639,406	240.7900	29,183			64,987		64,987	(23,410)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2018	15,647	3,923,079	250.7200	112,660			229,585		229,585	(137,767)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/04/2015	07/31/2018	124,414	30,289,767	243.4600	1,226,719			2,714,894		2,714,894	(1,097,695)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/25/2015	08/21/2018	154,124	37,538,444	243.5600	1,131,270			3,345,211		3,345,211	(1,358,080)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/25/2015	08/21/2018	18,133	4,447,912	245.3000	122,757			362,379		362,379	(159,788)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/25/2015	08/21/2018	40,798	10,062,389	246.6400	259,475			761,506		761,506	(359,416)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/25/2015	08/21/2018	143,768	34,305,846	238.6200	1,314,037			3,824,637		3,824,637	(1,265,198)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/25/2015	08/21/2018	84,169	20,110,401	238.9300	758,359			2,213,231		2,213,231	(740,783)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/25/2015	08/21/2018	21,136	5,275,898	249.6200	116,458			333,042		333,042	(185,704)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/08/2015	08/31/2018	74,863	17,468,483	233.3400	821,245			2,382,528		2,382,528	(657,216)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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	09/08/2015	08/31/2018	10,883	2,652,985	243.7800	75,526			233,727		233,727	(95,812)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/08/2015	08/31/2018	15,263	3,661,184	239.8700	126,532			386,884		386,884	(134,279)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/08/2015	08/31/2018	132,285	31,489,169	238.0400	1,189,244			3,593,161		3,593,161	(1,163,137)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/08/2015	08/31/2018	1,218	284,387	233.5600	13,236			38,485		38,485	(10,690)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/28/2015	09/24/2018	684	160,014	234.0100	7,870			21,284		21,284	(6,000)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/28/2015	09/24/2018	105,803	24,643,565	232.9200	1,272,806			3,407,635		3,407,635	(927,934)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/28/2015	09/24/2018	33,286	8,116,830	243.8500	251,311			712,163		712,163	(292,570)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/28/2015	09/24/2018	184,720	43,071,256	233.1700	2,200,020			5,903,602		5,903,602	(1,620,209)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/28/2015	09/24/2018	86,259	20,805,557	241.2000	733,198			2,070,894		2,070,894	(758,235)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/28/2015	09/24/2018	35,739	8,572,002	239.8500	322,008			905,724		905,724	(314,085)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/28/2015	09/24/2018	234,030	55,631,362	237.7100	2,312,220			6,426,740		6,426,740	(2,055,627)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/14/2015	10/12/2018	1,284	301,465	234.7600	15,525			38,975		38,975	(11,261)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/14/2015	10/12/2018	164,448	38,582,888	234.6200	1,999,693			5,013,962		5,013,962	(1,442,028)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/14/2015	10/12/2018	37,067	9,094,352	245.3500	286,527			738,269		738,269	(324,962)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/14/2015	10/12/2018	248,268	58,256,128	234.6500	3,013,976			7,562,218		7,562,218	(2,177,054)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/14/2015	10/12/2018	37,764	9,164,285	242.6700	328,550			851,204		851,204	(331,536)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/14/2015	10/12/2018	70,492	16,999,052	241.1500	654,867			1,694,320		1,694,320	(618,946)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/14/2015	10/12/2018	224,899	53,816,144	239.2900	2,260,238			5,818,375		5,818,375	(1,974,396)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/05/2015	10/30/2018	154,362	36,350,656	235.4900	1,643,953			4,569,544		4,569,544	(1,353,140)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/05/2015	10/30/2018	34,352	8,463,206	246.3700	226,377			650,369		650,369	(300,115)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/05/2015	10/30/2018	217,248	51,159,654	235.4900	2,313,688			6,431,144		6,431,144	(1,904,399)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/05/2015	10/30/2018	62,615	15,256,734	243.6600	467,733			1,350,044		1,350,044	(548,701)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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	11/05/2015	10/30/2018	57,736	13,987,237	242.2600	459,582			1,323,936		1,323,936	(506,297)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/05/2015	10/30/2018	2,860	672,840	235.2200	30,807			85,441		85,441	(25,074)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/05/2015	10/30/2018	235,520	56,595,403	240.3000	2,044,312			5,854,168		5,854,168	(2,065,989)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018	1,287	299,763	232.9900	15,323			41,237		41,237	(11,266)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018	1,473	343,498	233.2200	17,380			46,872		46,872	(12,898)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018	1,620	378,405	233.5500	18,876			51,034		51,034	(14,189)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018	921	224,406	243.7000	6,952			19,813		19,813	(8,059)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018	137,838	32,186,435	233.5100	1,607,185			4,347,062		4,347,062	(1,207,116)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018	21,452	5,238,203	244.1800	158,317			451,572		451,572	(187,663)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018	3,731	869,820	233.1600	44,133			118,943		118,943	(32,668)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018	192,378	44,943,302	233.6200	2,233,506			6,046,226		6,046,226	(1,684,802)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018	31,689	7,661,646	241.7800	260,479			741,219		741,219	(277,654)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018	54,093	12,993,076	240.2000	476,557			1,349,112		1,349,112	(474,142)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018	7,656	1,831,815	239.2500	70,287			198,111		198,111	(67,116)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018	220,817	52,627,342	238.3300	2,108,803			5,913,662		5,913,662	(1,935,600)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/16/2015	11/12/2018	1,955	472,563	241.7300	16,109			45,823		45,823	(17,129)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018	1,439	337,355	234.4600	16,389			44,011		44,011	(12,601)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018	4,168	975,120	233.9600	48,431			129,543		129,543	(36,496)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018	1,975	462,277	234.0100	22,915			61,302		61,302	(17,298)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018	300	73,353	244.6000	2,210			6,190		6,190	(2,620)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018	84,412	19,761,672	234.1100	974,958			2,611,119		2,611,119	(739,172)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018	9,914	2,424,956	244.6100	73,063			204,541		204,541	(86,612)						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
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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018	5,431	1,270,885	234.0200	62,941			168,470		168,470	(47,554)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018	3,438	832,905	242.2300	28,161			78,898		78,898	(30,105)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018	139,856	32,743,185	234.1200	1,615,342			4,324,807		4,324,807	(1,224,688)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018	8,222	1,986,638	241.6300	69,146			193,477		193,477	(72,005)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018	38,872	9,411,778	242.1200	319,920			896,129		896,129	(340,359)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018	47,096	11,327,530	240.5200	415,858			1,159,478		1,159,478	(412,606)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018	16,671	4,005,621	240.2800	148,869			414,347		414,347	(146,059)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/24/2015	11/19/2018	144,030	34,392,816	238.7900	1,371,161			3,790,725		3,790,725	(1,262,076)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018	1,328	312,014	234.8900	12,951			40,039		40,039	(11,628)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018	5,420	1,271,492	234.6000	53,494			164,914		164,914	(47,443)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018	7,158	1,678,702	234.5300	70,862			218,289		218,289	(62,655)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018	4,775	1,170,888	245.1900	29,226			95,851		95,851	(41,624)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018	97,428	22,846,840	234.5000	965,510			2,974,135		2,974,135	(852,826)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018	21,420	5,253,573	245.2700	130,659			428,283		428,283	(186,673)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018	29,716	6,972,338	234.6300	293,003			903,326		903,326	(260,126)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018	4,880	1,183,595	242.5200	33,821			110,560		110,560	(42,677)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018	115,022	26,973,800	234.5100	1,139,868			3,510,086		3,510,086	(1,006,837)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018	12,971	3,137,786	241.9000	92,746			301,686		301,686	(113,477)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018	33,334	8,086,490	242.5900	230,338			752,871		752,871	(291,475)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018	24,306	5,860,400	241.1100	180,107			584,048		584,048	(212,722)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018	20,444	4,918,047	240.5600	155,171			502,253		502,253	(178,962)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/04/2015	11/30/2018	170,279	40,739,349	239.2500	1,372,452			4,401,923		4,401,923	(1,491,019)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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	12/15/2015	12/10/2018	1,201	278,446	231.8200	13,465			39,825		39,825	(10,504)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018	8,736	2,028,239	232.1800	96,529			286,536		286,536	(76,405)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018	15,629	3,624,069	231.8800	174,733			517,271		517,271	(136,688)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018	3,708	898,024	242.1700	26,477			85,257		85,257	(32,409)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018	84,784	19,681,834	232.1400	937,715			2,784,342		2,784,342	(741,548)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018	9,929	2,416,101	243.3400	67,119			217,012		217,012	(86,676)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018	29,180	6,769,674	232.0000	324,769			962,297		962,297	(255,204)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018	6,807	1,639,113	240.7900	51,803			165,662		165,662	(59,544)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018	117,480	27,257,659	232.0200	1,306,375			3,871,974		3,871,974	(1,027,482)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018	16,800	4,019,947	239.2800	136,753			433,674		433,674	(147,027)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018	20,293	4,887,900	240.8700	153,819			492,261		492,261	(177,496)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018	28,285	6,753,037	238.7500	235,897			744,838		744,838	(247,560)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018	55,251	13,175,266	238.4600	466,875			1,470,679		1,470,679	(483,599)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/15/2015	12/10/2018	152,663	36,217,756	237.2400	1,360,227			4,246,537		4,246,537	(1,336,280)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018	1,507	350,139	232.3400	17,105			49,135		49,135	(13,173)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018	544	126,224	232.1100	6,227			17,854		17,854	(4,753)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018	17,782	4,130,234	232.2700	202,360			580,999		580,999	(155,429)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018	39,626	9,200,309	232.1800	452,526			1,298,219		1,298,219	(346,354)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018	11,202	2,716,980	242.5500	81,773			253,271		253,271	(97,683)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018	84,445	19,599,731	232.1000	967,742			2,773,245		2,773,245	(738,093)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018	12,983	3,151,160	242.7100	94,128			291,544		291,544	(113,197)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018	108,741	25,258,408	232.2800	1,236,388			3,551,870		3,551,870	(950,486)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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	12/29/2015	12/28/2018	31,016	7,447,473	240.1200	252,777			774,451		774,451	(271,000)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018	163,139	37,858,127	232.0600	1,872,840			5,364,048		5,364,048	(1,425,908)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018	67,043	16,063,532	239.6000	559,140			1,708,063		1,708,063	(585,933)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018	45,690	10,977,073	240.2500	370,091			1,135,081		1,135,081	(399,192)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018	35,312	8,423,033	238.5300	308,629			936,590		936,590	(308,724)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018	156,048	37,176,904	238.2400	1,381,026			4,183,179		4,183,179	(1,364,370)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2018	196,036	46,417,418	236.7800	1,848,620			5,535,732		5,535,732	(1,714,293)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/20/2016	01/14/2019	1,599	371,168	232.1700	18,801			52,350		52,350	(13,967)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/20/2016	01/14/2019	294	68,282	232.5600	3,400			9,502		9,502	(2,565)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/20/2016	01/14/2019	14,610	3,394,110	232.3100	170,940			476,410		476,410	(127,646)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/20/2016	01/14/2019	26,999	6,272,948	232.3400	315,348			879,584		879,584	(235,884)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/20/2016	01/14/2019	14,117	3,426,972	242.7500	105,315			316,435		316,435	(122,868)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/20/2016	01/14/2019	33,473	7,775,504	232.2900	391,972			1,092,150		1,092,150	(292,447)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/20/2016	01/14/2019	8,074	1,961,897	243.0000	59,584			179,029		179,029	(70,241)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/20/2016	01/14/2019	110,088	25,572,311	232.2900	1,289,129			3,591,897		3,591,897	(961,807)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/20/2016	01/14/2019	34,986	8,409,604	240.3700	290,734			864,701		864,701	(305,276)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/20/2016	01/14/2019	71,124	16,522,200	232.3000	832,156			2,319,916		2,319,916	(621,394)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/20/2016	01/14/2019	72,402	17,355,558	239.7100	619,040			1,835,928		1,835,928	(632,034)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/20/2016	01/14/2019	10,534	2,534,427	240.6000	86,588			257,996		257,996	(91,898)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/20/2016	01/14/2019	16,059	3,836,215	238.8800	142,445			420,205		420,205	(140,248)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/20/2016	01/14/2019	135,151	32,222,716	238.4200	1,223,117			3,597,049		3,597,049	(1,180,512)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/20/2016	01/14/2019	91,122	21,595,072	236.9900	877,508			2,552,647		2,552,647	(796,219)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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	02/03/2016	01/29/2019	1,570	367,045	233.7600	22,658			48,921		48,921	(13,713)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019	20,515	4,805,289	234.2300	290,906			629,723		629,723	(179,170)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019	18,467	4,316,002	233.7100	267,038			576,282		576,282	(161,282)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019	9,559	2,337,364	244.5300	89,946			198,011		198,011	(82,745)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019	10,887	2,542,691	233.5600	158,292			341,326		341,326	(95,076)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019	1,979	482,032	243.5600	19,395			42,821		42,821	(17,170)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019	81,469	19,051,514	233.8500	1,172,338			2,531,086		2,531,086	(711,501)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019	27,553	6,669,037	242.0400	287,658			636,259		636,259	(239,665)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019	31,516	7,356,572	233.4200	460,771			992,455		992,455	(275,240)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019	71,037	17,161,824	241.5900	755,123			1,671,137		1,671,137	(618,266)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019	2,554	615,531	241.0500	27,757			61,402		61,402	(22,239)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019	9,320	2,239,594	240.3000	104,384			230,867		230,867	(81,228)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019	167,502	40,247,457	240.2800	1,877,701			4,152,476		4,152,476	(1,459,876)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019	35,710	8,518,511	238.5500	428,872			945,270		945,270	(311,594)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	5,268	1,254,981	238.2100	74,126			141,127		141,127	(45,938)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	557	134,644	241.9300	6,795			12,907		12,907	(4,835)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	587	152,919	260.6200	3,204			4,420		4,420	(4,211)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	14,387	3,444,857	239.4400	193,363			368,215		368,215	(125,348)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	24,417	5,875,848	240.6500	313,265			596,335		596,335	(212,483)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	12,360	3,090,623	250.0500	108,521			193,676		193,676	(104,052)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	15,125	3,642,463	240.8200	192,847			366,930		366,930	(131,601)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	1,249	318,923	255.3100	8,707			14,104		14,104	(9,948)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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	02/16/2016	02/11/2019	80,553	19,358,418	240.3200	1,047,185			1,993,027		1,993,027	(701,252)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	28,022	6,974,361	248.8900	258,362			467,978		467,978	(237,704)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	8,189	2,079,091	253.9000	60,841			101,619		101,619	(66,446)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	6,753	1,619,601	239.8300	89,411			170,284		170,284	(58,818)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	64,302	15,934,567	247.8100	619,867			1,136,634		1,136,634	(548,705)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	5,769	1,428,476	247.6300	56,071			102,916		102,916	(49,269)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	1,595	388,477	243.5000	18,315			34,610		34,610	(13,820)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	6,562	1,601,802	244.0900	73,629			138,693		138,693	(56,765)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	123,255	30,409,375	246.7200	1,243,639			2,301,891		2,301,891	(1,057,025)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	1,001	248,172	247.8200	9,654			17,693		17,693	(8,545)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	182	44,377	243.1900	2,215			4,012		4,012	(1,578)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	2,183	531,782	243.5600	26,135			47,239		47,239	(18,865)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	1,341	326,558	243.6000	16,020			28,953		28,953	(11,582)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	6,189	1,597,953	258.1800	39,983			57,311		57,311	(46,593)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	27,053	6,579,126	243.1900	328,429			594,784		594,784	(233,971)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	15,512	3,768,662	242.9500	190,178			344,570		344,570	(134,229)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	10,930	2,774,507	253.8400	85,583			136,894		136,894	(88,232)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	37,894	9,225,947	243.4700	455,102			823,073		823,073	(327,502)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	16,174	4,112,832	254.2800	124,220			196,893		196,893	(129,833)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	56,208	13,664,128	243.1000	684,612			1,240,551		1,240,551	(486,214)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	24,758	6,221,420	251.2900	216,384			362,397		362,397	(205,368)						003
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			645,207		645,207	(404,469)						003

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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			117,830		117,830	(45,846)						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			994,110		994,110	(542,546)						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			653,833		653,833	(374,383)						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			10,522		10,522	(5,995)						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			46,218		46,218	(22,928)						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			2,691,043		2,691,043	(1,379,458)						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			187,115		187,115	(90,002)						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			25,782		25,782	(9,960)						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			10,939		10,939	(4,211)						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			153,436		153,436	(59,017)						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			55,892		55,892	(41,980)						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			564,997		564,997	(212,896)						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			113,490		113,490	(43,879)						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			77,966		77,966	(48,622)						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			1,287,071		1,287,071	(488,043)						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			265,649		265,649	(163,526)						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			539,350		539,350	(210,208)						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			89,432		89,432	(48,766)						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			906,512		906,512	(523,303)						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			164,264		164,264	(87,468)						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			1,248,820		1,248,820	(672,588)						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			1,283,434		1,283,434	(647,946)						003

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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			15,707		15,707	(7,623)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019	208	50,505	243.0600	2,550			4,594		4,594	(1,791)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019	8,645	2,100,971	243.0400	106,147			191,291		191,291	(74,502)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019	4,883	1,259,343	257.9200	32,109			46,875		46,875	(36,529)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019	16,818	4,085,526	242.9200	207,473			374,064		374,064	(144,993)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019	1,715	417,422	243.4500	20,722			37,282		37,282	(14,760)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019	1,406	357,219	254.0100	11,002			17,585		17,585	(11,217)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019	82,395	20,023,669	243.0200	1,012,521			1,824,831		1,824,831	(710,147)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019	18,910	4,804,556	254.0800	147,484			235,406		235,406	(150,693)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019	11,506	2,795,419	242.9500	141,776			255,588		255,588	(99,187)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019	330	82,887	251.2800	2,902			4,859		4,859	(2,714)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019	57,575	14,541,715	252.5700	479,346			786,480		786,480	(467,393)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019	4,377	1,097,330	250.7100	39,438			66,582		66,582	(36,200)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019	95,656	24,042,282	251.3400	839,280			1,404,191		1,404,191	(786,544)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019	24,583	6,129,568	249.3400	234,548			402,992		402,992	(205,596)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018	19	4,753	244.2700	195			411		411	(172)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018	682	166,420	244.0600	6,921			14,545		14,545	(6,043)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018	124	31,788	256.5600	631			1,096		1,096	(1,104)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018	633	154,347	243.6500	6,563			13,772		13,772	(5,613)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018	29	7,089	244.2700	291			613		613	(257)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018	2,952	752,682	254.9700	16,531			30,795		30,795	(26,283)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018	5,969	1,456,279	243.9900	60,760			127,731		127,731	(52,896)						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018	10,801	2,730,209	252.7700	68,695			136,412		136,412	(96,051)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018	8,484	2,136,729	251.8400	56,931			115,036		115,036	(75,418)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018	26,464	6,641,363	250.9600	186,570			382,074		382,074	(235,146)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018	162	40,433	248.9700	1,276			2,668		2,668	(1,441)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018	451	109,818	243.3700	4,738			9,936		9,936	(3,998)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/13/2018	729	181,918	249.5000	5,571			11,590		11,590	(6,475)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	1,022	249,163	243.8300	13,356			21,860		21,860	(8,769)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	6,278	1,531,625	243.9600	81,616			133,545		133,545	(53,850)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	8,295	2,145,717	258.6700	59,062			76,019		76,019	(60,790)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	17,959	4,380,181	243.9000	234,005			383,012		383,012	(154,070)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	412	100,401	243.6100	5,432			8,901		8,901	(3,539)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	258	65,926	255.1600	2,142			3,016		3,016	(2,018)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	114,150	27,845,844	243.9400	1,485,096			2,430,252		2,430,252	(979,168)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	22,656	5,779,836	255.1100	188,273			265,339		265,339	(177,088)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	2,506	611,131	243.8700	32,703			53,515		53,515	(21,501)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	2,451	618,074	252.1300	23,068			34,483		34,483	(19,913)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	74,076	18,777,563	253.4900	658,537			960,683		960,683	(592,186)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	2,655	667,387	251.4000	25,750			38,944		38,944	(21,730)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	105,077	26,492,940	252.1300	988,770			1,478,050		1,478,050	(853,576)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	7,598	1,901,324	250.2500	77,269			118,829		118,829	(62,858)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018	12	2,974	243.9800	94			261		261	(108)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018	1,586	387,681	244.4700	11,846			33,157		33,157	(14,033)						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
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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018	135	34,565	256.8200	432			1,158		1,158	(1,198)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018	2,760	675,607	244.7700	20,232			56,885		56,885	(24,428)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018	209	51,177	245.4400	1,468			4,158		4,158	(1,846)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018	5,743	1,468,970	255.7800	19,929			55,296		55,296	(51,099)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018	8,749	2,137,041	244.2500	66,233			184,862		184,862	(77,417)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018	17,189	4,357,040	253.4800	70,474			204,803		204,803	(152,753)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018	339	83,000	244.8300	2,478			6,966		6,966	(3,001)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018	202	51,122	252.9300	863			2,519		2,519	(1,796)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018	337	82,236	244.0900	2,577			7,172		7,172	(2,981)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018	17,709	4,473,648	252.6200	77,211			226,189		226,189	(157,296)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018	54,122	13,628,962	251.8200	249,502			734,481		734,481	(480,507)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018	462	113,015	244.7900	3,380			9,506		9,506	(4,086)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018	798	198,964	249.4000	4,348			12,754		12,754	(7,074)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/04/2018	3,730	929,959	249.2900	20,480			60,047		60,047	(33,078)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	690	168,526	244.3900	6,799			14,401		14,401	(5,886)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	9,242	2,258,501	244.3800	91,216			193,085		193,085	(78,891)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	8,018	2,079,711	259.3800	36,803			70,659		70,659	(57,407)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	36,989	9,040,839	244.4200	364,341			771,437		771,437	(315,700)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	198	48,449	244.8300	1,912			4,053		4,053	(1,686)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	1,200	306,636	255.5000	6,805			13,814		13,814	(9,258)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	174,360	42,613,626	244.4000	1,719,191			3,639,641		3,639,641	(1,488,280)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	38,864	9,930,156	255.5100	220,359			447,046		447,046	(299,760)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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	05/09/2016	05/03/2019	170	41,605	244.8100	1,643			3,484		3,484	(1,448)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	102,952	26,152,884	254.0300	631,095			1,299,797		1,299,797	(811,753)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	433	109,336	252.4800	2,880			5,998		5,998	(3,482)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	154,286	38,992,587	252.7300	1,012,113			2,105,922		2,105,922	(1,237,049)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	2,020	505,851	250.4100	14,908			31,428		31,428	(16,598)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018	141	34,373	243.5900	1,159			3,071		3,071	(1,247)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018	28,632	7,191,472	251.1700	145,164			406,834		406,834	(253,783)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018	52,910	13,259,687	250.6100	278,834			781,251		781,251	(468,883)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018	2,583	630,423	244.0700	20,612			54,975		54,975	(22,826)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018	790	197,473	249.8800	4,370			12,243		12,243	(7,001)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018	2,377	589,383	247.9900	14,878			41,294		41,294	(21,039)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2019	1,305	318,015	243.6600	13,704			28,150		28,150	(11,124)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2019	11,562	2,816,205	243.5700	121,866			250,328		250,328	(98,586)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2019	11,589	2,992,841	258.2500	58,872			112,453		112,453	(84,207)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2019	48,890	11,900,388	243.4100	519,215			1,065,691		1,065,691	(417,126)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2019	190,437	46,369,403	243.4900	2,014,819			4,137,050		4,137,050	(1,624,284)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018	196	47,886	243.7700	1,595			4,240		4,240	(1,736)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2019	59,308	15,110,607	254.7800	362,968			721,490		721,490	(458,523)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2019	144,170	36,500,875	253.1800	957,287			1,930,492		1,930,492	(1,139,988)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2019	150,807	37,976,251	251.8200	1,073,747			2,182,514		2,182,514	(1,212,271)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018	3,197	777,763	243.2700	26,760			70,597		70,597	(28,245)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018	770	197,284	256.2800	2,717			7,086		7,086	(6,800)						003

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

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018	2,337	569,441	243.6300	19,143			50,772		50,772	(20,652)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018	3,675	935,286	254.5100	14,773			40,105		40,105	(32,559)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018	10,340	2,518,480	243.5700	84,994			225,225		225,225	(91,358)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018	11,961	3,021,240	252.6000	55,019			152,993		152,993	(106,043)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2018	1,618	392,512	242.6600	14,024			36,702		36,702	(14,286)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/15/2018	217	53,591	247.4300	1,696			3,881		3,881	(1,916)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/15/2018	861	211,800	246.0500	7,317			16,607		16,607	(7,612)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2019	332	81,787	246.7100	3,497			6,243		6,243	(2,776)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2019	5,702	1,410,422	247.3400	58,506			104,242		104,242	(47,546)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2019	8,914	2,334,616	261.9100	44,302			66,960		66,960	(59,055)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2019	33,192	8,192,464	246.8200	348,517			621,906		621,906	(277,702)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2019	104,478	25,795,710	246.9000	1,092,844			1,950,214		1,950,214	(873,674)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2019	27,500	7,105,876	258.4000	164,722			266,046		266,046	(198,265)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2019	97,536	25,050,250	256.8300	633,011			1,047,707		1,047,707	(725,301)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2019	92,871	23,697,051	255.1600	656,600			1,108,893		1,108,893	(710,670)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/15/2018	2,432	597,001	245.4500	21,404			48,377		48,377	(21,505)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/15/2018	58	15,034	259.9700	195			348		348	(491)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/15/2018	376	92,124	245.2900	3,335			7,530		7,530	(3,320)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/15/2018	3,734	967,270	259.0600	13,479			25,310		25,310	(32,093)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/15/2018	3,808	940,724	247.0500	30,501			69,670		69,670	(33,687)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/15/2018	8,358	2,140,500	256.0900	37,362			78,915		78,915	(73,454)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/15/2018	16,417	4,188,320	255.1200	78,474			170,043		170,043	(144,756)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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.	06/22/2016	06/15/2018	30,926	7,863,980	254.2800	156,488			345,241		345,241	(273,213)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/06/2018	517	128,960	249.2600	4,336			8,324		8,324	(4,575)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/06/2018	1,726	427,666	247.7800	15,741			30,298		30,298	(15,262)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/05/2019	546	135,671	248.6100	6,068			9,399		9,399	(4,487)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/05/2019	8,604	2,138,849	248.5800	95,852			148,412		148,412	(70,757)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/05/2019	9,002	2,372,716	263.5900	48,518			60,434		60,434	(56,459)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/05/2019	26,506	6,583,521	248.3800	297,661			461,703		461,703	(218,326)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/05/2019	136,171	33,816,768	248.3400	1,531,927			2,376,599		2,376,599	(1,121,992)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/05/2019	32,423	8,416,977	259.6000	214,964			292,111		292,111	(226,135)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/05/2019	108,907	28,136,028	258.3500	767,792			1,068,522		1,068,522	(780,741)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/05/2019	109,530	28,110,751	256.6500	840,091			1,200,692		1,200,692	(811,801)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/06/2018	1,112	276,010	248.3200	9,837			18,917		18,917	(9,829)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/06/2018	574	149,842	260.8400	2,281			3,199		3,199	(4,710)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/06/2018	1,862	461,862	248.0300	16,740			32,226		32,226	(16,466)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/06/2018	450	116,790	259.4700	1,967			2,982		2,982	(3,784)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/06/2018	4,220	1,046,781	248.0300	37,941			73,038		73,038	(37,320)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/06/2018	9,683	2,495,737	257.7500	47,639			78,042		78,042	(83,189)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/06/2018	19,823	5,082,689	256.4000	106,649			183,425		183,425	(172,265)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/06/2018	26,846	6,862,203	255.6100	152,219			267,743		267,743	(234,431)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	88	21,817	249.2000	662			1,414		1,414	(773)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	1,627	423,692	260.4100	5,825			9,813		9,813	(13,293)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	7,389	1,842,129	249.3100	55,491			118,523		118,523	(65,243)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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.	07/26/2016	07/20/2018	1,765	457,148	258.9900	7,008			12,589		12,589	(14,786)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	7,457	1,927,336	258.4600	30,723			56,399		56,399	(62,941)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	11,615	2,990,140	257.4400	51,454			97,799		97,799	(99,247)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	29,358	7,532,423	256.5700	137,983			269,409		269,409	(252,953)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	332	89,547	269.7200	1,142			1,351		1,351	(1,662)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	172	44,275	257.9800	1,121			1,737		1,737	(1,235)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	6,141	1,531,629	249.4100	60,612			101,816		101,816	(49,976)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	1,073	284,047	264.7400	4,893			6,663		6,663	(6,467)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	274	68,397	249.3600	2,054			4,386		4,386	(2,422)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	7,607	2,012,778	264.6000	34,992			47,766		47,766	(46,055)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	24,599	6,133,321	249.3300	243,532			409,486		409,486	(200,337)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	617	157,757	255.5600	4,550			7,280		7,280	(4,643)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	105,542	26,316,776	249.3500	1,043,806			1,755,118		1,755,118	(859,376)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	8,408	2,134,806	253.8900	67,183			109,483		109,483	(64,920)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	24,065	6,275,982	260.7900	135,728			201,110		201,110	(162,406)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	5,247	1,370,393	261.1800	29,016			42,643		42,643	(35,060)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	60,538	15,688,467	259.1500	372,310			566,880		566,880	(424,698)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	6,510	1,682,519	258.4400	41,536			63,934		63,934	(46,381)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	77,007	19,851,635	257.7900	507,476			789,237		789,237	(556,010)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	174	46,631	267.3500	366			360		360	(1,103)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	36	8,973	249.0400	275			588		588	(318)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	1,653	411,232	248.7700	12,828			27,394		27,394	(14,599)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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	07/26/2016	07/20/2018	58	15,392	263.9300	160			216		216	(432)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/26/2016	07/20/2018	221	57,878	261.7500	719			1,122		1,122	(1,752)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/26/2016	07/20/2018	1,628	406,087	249.4100	12,146			25,957		25,957	(14,376)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/26/2016	07/20/2018	1,465	381,577	260.4600	5,230			8,782		8,782	(11,957)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	1,101	273,173	248.1500	9,819			18,914		18,914	(9,702)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	1,825	474,362	259.9500	7,701			11,993		11,993	(14,795)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	1,402	363,865	259.5700	6,070			9,613		9,613	(11,449)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	2,200	570,147	259.1600	9,812			15,780		15,780	(18,100)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	4,088	1,014,191	248.1200	36,501			70,350		70,350	(36,026)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	1,713	445,203	259.8300	7,299			11,414		11,414	(13,925)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	1,620	418,292	258.2700	7,677			12,758		12,758	(13,514)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	11,886	3,060,391	257.4700	59,432			101,438		101,438	(100,252)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	13,080	3,355,559	256.5500	69,583			121,818		121,818	(111,459)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	1,451	360,041	248.0900	12,989			25,020		25,020	(12,791)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	37,397	9,558,384	255.5900	212,043			379,661		379,661	(321,478)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	257	63,828	248.3300	2,270			4,371		4,371	(2,265)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	1,294	331,308	256.0400	7,117			12,624		12,624	(11,081)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	346	87,585	253.0200	2,309			4,326		4,326	(3,021)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	752	186,504	248.0900	8,532			13,329		13,329	(6,160)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	208	53,516	257.2500	1,546			2,227		2,227	(1,509)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	97	26,109	268.9400	390			435		435	(501)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	3,080	792,776	257.4200	22,697			32,622		32,622	(22,259)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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	08/15/2016	08/09/2019	6,533	1,620,440	248.0300	74,348			116,169		116,169	(53,564)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	1,908	503,874	264.0600	10,018			12,727		12,727	(11,686)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	23,052	6,074,133	263.5000	124,479			160,401		160,401	(143,584)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	17,260	4,281,909	248.0900	195,895			306,019		306,019	(141,435)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	1,043	278,091	266.6800	2,680			2,703		2,703	(6,722)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	3,261	825,896	253.2700	29,316			44,227		44,227	(25,252)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	10,628	2,708,928	254.8800	88,533			131,442		131,442	(80,354)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	2,540	668,022	262.9500	14,125			18,418		18,418	(16,080)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	156,622	38,875,134	248.2100	1,768,262			2,761,094		2,761,094	(1,282,173)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	55,581	14,087,507	253.4600	495,225			745,834		745,834	(429,267)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	4,605	1,190,770	258.6100	32,001			45,175		45,175	(32,479)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	42,152	10,950,782	259.7900	276,098			382,289		382,289	(289,599)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	44,607	11,624,532	260.6000	280,131			382,697		382,697	(300,574)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	81,946	21,137,260	257.9400	588,375			839,711		839,711	(586,164)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	34,321	8,846,328	257.7500	248,830			356,001		356,001	(246,446)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	473	117,514	248.2700	4,194			8,077		8,077	(4,171)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	86,728	22,258,803	256.6500	663,471			964,030		964,030	(636,075)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	746	185,107	248.1300	6,662			12,832		12,832	(6,575)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	138	36,291	262.3300	492			681		681	(1,058)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	45	11,816	260.8400	180			268		268	(361)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	1,340	332,815	248.3100	11,848			22,819		22,819	(11,812)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/10/2018	529	137,979	260.8700	2,095			3,123		3,123	(4,204)						003

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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	09/02/2016	08/31/2018	330	82,340	249.8400	2,462			5,126		5,126	(2,889)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/02/2016	08/31/2018	7,504	1,949,202	259.7700	29,189			51,686		51,686	(60,127)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/02/2016	08/31/2018	1,244	322,719	259.5000	4,925			8,815		8,815	(10,019)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/02/2016	08/31/2018	10,722	2,770,188	258.3600	45,998			85,360		85,360	(88,140)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/02/2016	08/31/2018	919	236,175	256.9600	4,347			8,357		8,357	(7,707)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/02/2016	08/31/2018	3,504	874,143	249.4800	26,769			55,710		55,710	(30,733)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/02/2016	08/31/2018	3,348	858,831	256.5000	16,340			31,734		31,734	(28,230)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/02/2016	08/31/2018	2,699	687,310	254.7000	14,842			29,784		29,784	(23,143)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/02/2016	08/30/2019	1,697	423,154	249.3000	17,160			28,452		28,452	(13,696)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/02/2016	08/30/2019	2,263	584,038	258.1200	15,001			23,136		23,136	(16,026)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/02/2016	08/30/2019	8,499	2,192,606	257.9700	56,776			87,737		87,737	(60,387)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/02/2016	08/31/2018	307	76,519	248.8500	2,438			5,076		5,076	(2,700)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/02/2016	08/30/2019	451	112,393	249.2700	4,568			7,569		7,569	(3,639)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/02/2016	08/30/2019	18,288	4,832,848	264.2600	87,966			122,231		122,231	(110,728)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/02/2016	08/30/2019	3,153	785,902	249.2600	31,939			52,955		52,955	(25,451)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/02/2016	08/30/2019	18,993	4,816,374	253.5900	157,450			254,365		254,365	(145,586)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/02/2016	08/30/2019	8,487	2,172,942	256.0300	62,465			98,720		98,720	(62,565)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/02/2016	08/30/2019	28,582	7,525,974	263.3100	144,626			204,982		204,982	(178,041)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/02/2016	08/30/2019	43,261	10,780,316	249.1900	439,536			729,089		729,089	(349,443)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/02/2016	08/30/2019	45,126	11,463,404	254.0300	365,973			589,628		589,628	(343,677)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/02/2016	08/30/2019	32,098	8,313,693	259.0100	203,501			309,933		309,933	(223,077)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/02/2016	08/30/2019	13,892	3,620,599	260.6300	80,989			120,409		120,409	(92,974)						003

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

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	435	108,430	249.3800	3,339			6,955		6,955	(3,814)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	29,694	7,771,438	261.7200	163,612			238,681		238,681	(193,296)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	12,739	3,300,222	259.0600	80,512			122,608		122,608	(88,438)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	53,043	13,720,092	258.6600	342,127			523,929		523,929	(371,457)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	47,030	12,126,323	257.8400	316,515			489,480		489,480	(335,029)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	730	182,001	249.3100	5,628			11,727		11,727	(6,405)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	2,879	752,586	261.3700	9,963			16,594		16,594	(22,239)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	6,339	1,652,469	260.6800	23,074			39,528		39,528	(49,797)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	2,390	622,990	260.7100	8,674			14,850		14,850	(18,759)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	930	242,430	260.6300	3,395			5,833		5,833	(7,315)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	1,422	354,842	249.4900	10,852			22,600		22,600	(12,475)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	631	157,003	248.6700	5,360			10,547		10,547	(5,519)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	19,259	4,989,526	259.0800	84,353			146,778		146,778	(153,613)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	1,156	299,414	259.0600	5,074			8,826		8,826	(9,222)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	821	206,271	251.2900	5,968			11,681		11,681	(7,116)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	1,744	449,955	257.9500	8,268			14,792		14,792	(14,195)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	901	223,079	247.5800	8,145			15,996		15,996	(7,892)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	6,753	1,676,582	248.2600	58,754			115,466		115,466	(59,085)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	666	170,707	256.3200	3,516			6,519		6,519	(5,547)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	4,846	1,227,833	253.3500	31,017			59,856		59,856	(41,527)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	3,605	913,354	253.3400	23,110			44,559		44,559	(30,895)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	583	144,333	247.3700	6,727			10,754		10,754	(4,759)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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	10/04/2016	09/28/2018	1,684	417,456	247.9000	14,954			29,375		29,375	(14,743)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	4,476	1,157,876	258.6900	30,436			44,772		44,772	(31,059)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	11,568	2,973,961	257.0800	85,142			127,795		127,795	(82,943)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	46,381	12,194,406	262.9200	253,702			349,804		349,804	(289,912)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	582	144,014	247.4300	6,693			10,698		10,698	(4,745)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	47,321	11,971,623	252.9900	423,992			659,980		659,980	(362,950)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	3,474	886,020	255.0800	28,170			43,150		43,150	(25,808)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	52,950	13,905,750	262.6200	294,402			407,858		407,858	(333,748)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	7,788	1,935,749	248.5400	85,362			135,957		135,957	(62,882)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	19,403	4,926,197	253.8900	166,671			257,671		257,671	(146,894)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	96,204	24,833,084	258.1300	672,464			996,619		996,619	(675,494)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2016	09/28/2018	459	113,427	247.3700	4,196			8,233		8,233	(4,018)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	7,788	2,031,422	260.8500	47,427			67,706		67,706	(51,411)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	9,256	2,415,633	260.9800	55,999			79,774		79,774	(60,908)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	4,007	1,032,570	257.6800	28,651			42,681		42,681	(28,395)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	22,425	5,782,369	257.8500	158,996			236,373		236,373	(158,363)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	18,678	4,787,460	256.3200	142,697			215,910		215,910	(135,828)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2016	09/28/2018	60	14,715	246.8200	563			1,102		1,102	(523)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2016	09/28/2018	6,375	1,659,010	260.2300	25,756			43,308		43,308	(49,638)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2016	09/28/2018	10,738	2,794,064	260.2000	43,489			73,172		73,172	(83,665)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2016	09/28/2018	598	154,507	258.2600	2,776			4,930		4,930	(4,843)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2016	09/28/2018	290	74,772	257.8700	1,380			2,477		2,477	(2,363)						003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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	10/04/2016	09/28/2018	551	136,615	247.9500	4,876			9,585		9,585	(4,823)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	1,899	473,101	249.1500	14,735			30,930		30,930	(16,471)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	16,230	4,214,923	259.7000	62,972			120,481		120,481	(125,343)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	121	31,445	259.0800	493			954		954	(950)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	3,301	856,032	259.3400	13,170			25,343		25,343	(25,689)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	2,597	653,337	251.5600	17,401			36,528		36,528	(22,275)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	5,404	1,402,680	259.5600	21,184			40,648		40,648	(41,863)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	936	233,159	249.0800	7,292			15,309		15,309	(8,122)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	4,944	1,231,754	249.1300	38,417			80,629		80,629	(42,889)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	5,153	1,329,711	258.0700	22,465			44,358		44,358	(41,097)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	109	27,935	256.5900	526			1,062		1,062	(889)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	4,396	1,131,293	257.3600	20,133			40,228		40,228	(35,484)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	1,529	380,149	248.6600	12,215			25,607		25,607	(13,282)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	3,369	859,146	255.0400	18,056			37,135		37,135	(28,060)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	705	179,854	255.2900	3,713			7,620		7,620	(5,851)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	4,244	1,097,911	258.6900	27,247			43,031		43,031	(29,209)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	459	113,997	248.5700	4,779			8,021		8,021	(3,678)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	1,748	436,011	249.4800	17,477			29,281		29,281	(13,888)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	5,245	1,351,901	257.7700	35,296			56,239		56,239	(36,791)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	1,290	321,897	249.5000	12,889			21,595		21,595	(10,250)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	22,358	5,908,205	264.2500	107,097			156,829		156,829	(133,505)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	28,861	7,321,150	253.6700	237,525			390,864		390,864	(217,506)						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	30,867	8,128,874	263.3500	155,262			230,639		230,639	(189,206)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	38	9,441	249.5600	286			602		602	(327)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	23,783	5,935,383	249.5600	237,120			396,946		396,946	(188,832)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	716	181,880	253.9900	5,800			9,532		9,532	(5,370)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	38,962	10,090,820	258.9900	246,631			387,775		387,775	(266,409)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	88,427	22,882,374	258.7700	565,936			892,159		892,159	(607,526)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	20,062	5,218,553	260.1200	119,771			185,940		185,940	(133,709)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	21,007	5,480,210	260.8800	120,578			185,364		185,364	(137,470)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	17,056	4,475,539	262.4000	90,227			136,030		136,030	(107,332)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	2,830	731,107	258.3800	18,449			29,240		29,240	(19,603)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	65,328	16,661,840	255.0500	503,024			820,243		820,243	(481,733)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	72	17,995	249.3400	554			1,163		1,163	(625)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	700	174,251	248.9400	5,502			11,540		11,540	(6,076)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	284	70,872	249.5400	2,153			4,523		4,523	(2,460)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	6,233	1,626,792	261.0100	22,001			40,735		40,735	(46,656)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	17,291	4,504,974	260.5400	63,285			118,394		118,394	(130,967)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	209	54,487	260.7300	754			1,404		1,404	(1,576)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	158	39,380	248.9700	1,656			2,610		2,610	(1,364)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	830	206,668	248.8900	8,735			13,762		13,762	(7,163)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	7,276	1,905,811	261.9200	35,072			45,105		45,105	(52,239)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	1,802	449,619	249.4500	18,403			28,941		28,941	(15,508)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	325	85,485	263.0700	1,449			1,794		1,794	(2,253)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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	12/02/2016	11/30/2018	11,946	3,102,919	259.7400	66,421			90,946		90,946	(90,668)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	177	45,980	259.6400	992			1,360		1,360	(1,347)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	658	171,820	261.2000	3,329			4,373		4,373	(4,817)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	8,944	2,316,044	258.9500	52,322			73,020		73,020	(69,049)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	10,500	2,697,225	256.8700	70,037			101,928		101,928	(84,182)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	558	143,048	256.5700	3,786			5,542		5,542	(4,491)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	1,354	341,594	252.2200	11,864			18,367		18,367	(11,456)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/02/2016	11/29/2019	1,484	388,268	261.6500	10,684			12,651		12,651	(9,459)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/02/2016	11/29/2019	2,815	702,130	249.3900	35,192			47,550		47,550	(22,258)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/02/2016	11/29/2019	10,663	2,674,829	250.8500	125,398			167,890		167,890	(82,912)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/02/2016	11/29/2019	14,660	3,895,253	265.7100	86,200			94,680		94,680	(83,202)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/02/2016	11/29/2019	80,190	20,156,440	251.3600	922,981			1,231,196		1,231,196	(619,607)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/02/2016	11/29/2019	7,556	1,981,274	262.2200	52,890			62,053		62,053	(47,456)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/02/2016	11/29/2019	106,989	27,859,995	260.4000	817,398			988,147		988,147	(703,325)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/02/2016	11/29/2019	46,842	12,232,296	261.1400	345,693			412,722		412,722	(302,448)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/02/2016	11/29/2019	7,440	1,942,098	261.0400	55,129			65,974		65,974	(48,157)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/02/2016	11/29/2019	18,660	4,739,893	254.0100	191,454			249,921		249,921	(138,926)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	1,363	341,715	250.6200	13,062			20,436		20,436	(11,660)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/02/2016	11/29/2019	30,601	7,956,071	259.9900	238,691			289,999		289,999	(203,111)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/02/2016	11/29/2019	191,973	49,319,786	256.9100	1,727,757			2,188,734		2,188,734	(1,359,594)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/02/2016	11/29/2019	40,532	10,513,580	259.3900	325,066			398,652		398,652	(272,721)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	3,034	760,923	250.8300	28,728			44,894		44,894	(25,909)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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	12/02/2016	11/30/2018	123	32,285	261.5200	611			796		796	(896)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	4,336	1,133,294	261.3600	21,681			28,387		28,387	(31,618)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	161	40,489	251.9400	1,430			2,219		2,219	(1,362)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	272	68,837	253.1600	2,260			3,465		3,465	(2,282)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/02/2016	11/30/2018	6,827	1,770,627	259.3600	38,913			53,766		53,766	(52,251)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2018	903	231,563	256.4600	7,097			9,189		9,189	(7,195)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2018	7,706	2,032,462	263.7400	38,609			41,391		41,391	(51,537)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2018	8,873	2,310,490	260.4000	55,012			65,379		65,379	(65,365)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2018	11,345	2,992,238	263.7400	56,841			60,936		60,936	(75,875)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2018	31,316	8,169,927	260.8900	188,520			220,845		220,845	(227,874)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2018	1,311	346,398	264.1700	6,386			6,742		6,742	(8,641)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2018	3,366	879,357	261.2500	19,792			22,972		22,972	(24,263)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2018	9,125	2,380,952	260.9400	54,747			64,058		64,058	(66,311)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2016	12/27/2019	3,293	841,422	255.5200	35,004			40,951		40,951	(23,758)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2016	12/27/2019	9,191	2,355,026	256.2200	94,764			109,972		109,972	(65,494)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2016	12/27/2019	55,926	14,328,923	256.2100	576,602			669,511		669,511	(398,578)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2018	434	109,999	253.1800	4,106			5,574		5,574	(3,610)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2016	12/27/2019	28,397	7,490,613	263.7800	207,016			213,808		213,808	(169,873)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2016	12/27/2019	73,839	19,418,185	262.9800	558,961			586,282		586,282	(451,650)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2016	12/27/2019	187,284	47,929,719	255.9200	1,955,245			2,278,376		2,278,376	(1,341,729)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2016	12/27/2019	174,025	45,476,281	261.3200	1,425,267			1,537,917		1,537,917	(1,111,493)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/29/2016	12/27/2019	285,393	74,442,033	260.8400	2,388,743			2,599,368		2,599,368	(1,844,395)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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.	12/29/2016	12/28/2018	2,241	572,302	255.4100	18,710			24,644		24,644	(18,132)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	303	77,619	256.0400	2,440			3,184		3,184	(2,431)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	1,603	410,107	255.8900	13,014			17,019		17,019	(12,881)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	562	148,174	263.5100	2,862			3,091		3,091	(3,789)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	1,128	285,872	253.4600	10,501			14,204		14,204	(9,344)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	1,478	379,101	256.5200	11,572			14,972		14,972	(11,765)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	242	61,457	253.6500	2,231			3,013		3,013	(2,003)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	42	10,759	255.5600	380			461		461	(338)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	4,651	1,215,546	261.3600	29,951			31,894		31,894	(33,201)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	5,834	1,523,943	261.2300	37,861			40,475		40,475	(41,792)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	5,779	1,508,601	261.0700	37,849			40,670		40,670	(41,572)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	816	213,637	261.7200	5,134			5,418		5,418	(5,770)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	308	78,701	255.8300	3,458			3,777		3,777	(2,200)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	4,806	1,231,186	256.1700	53,252			57,910		57,910	(34,166)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	30,483	7,808,205	256.1500	338,056			367,698		367,698	(216,777)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	12,077	3,182,754	263.5400	96,132			93,191		93,191	(72,533)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	18,464	4,740,706	256.7500	199,414			215,425		215,425	(129,858)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	34,339	9,037,959	263.2000	277,800			270,960		270,960	(208,182)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	83	21,279	256.0300	731			879		879	(663)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	66,927	17,133,217	256.0000	746,901			813,987		813,987	(477,232)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	87,062	22,851,931	262.4800	728,706			719,841		719,841	(538,144)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	59,784	15,350,858	256.7700	645,672			696,732		696,732	(420,303)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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	01/17/2017	01/10/2020	40,829	10,719,254	262.5400	340,514			336,280		336,280	(251,972)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/17/2017	01/10/2020	163,883	42,803,056	261.1800	1,455,284			1,471,356		1,471,356	(1,047,117)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/17/2017	01/10/2020	120,204	31,441,768	261.5700	1,048,179			1,053,140		1,053,140	(760,623)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/17/2017	01/11/2019	274	70,000	255.5600	2,473			2,999		2,999	(2,199)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/17/2017	01/11/2019	459	117,574	256.1700	4,007			4,807		4,807	(3,652)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/17/2017	01/11/2019	460	122,142	265.3300	2,302			2,147		2,147	(2,890)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/17/2017	01/11/2019	5,028	1,285,777	255.7000	45,055			54,499		54,499	(40,297)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/17/2017	01/11/2019	1,731	444,389	256.7400	14,626			17,376		17,376	(13,649)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/17/2017	01/11/2019	2,720	710,502	261.2600	17,622			18,818		18,818	(19,466)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/17/2017	01/11/2019	988	260,825	264.0600	5,363			5,243		5,243	(6,493)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/13/2017	02/08/2019	1,319	339,229	257.2200	13,399			12,969		12,969	(10,194)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/13/2017	02/07/2020	60,497	15,562,912	257.2500	753,795			692,652		692,652	(418,754)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/13/2017	02/07/2020	122,240	32,210,337	263.5000	1,168,618			961,441		961,441	(731,006)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/13/2017	02/07/2020	222,502	57,249,770	257.3000	2,765,700			2,540,405		2,540,405	(1,538,632)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/13/2017	02/07/2020	119,898	31,535,682	263.0200	1,170,209			972,534		972,534	(726,428)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/13/2017	02/07/2020	408,028	106,976,718	262.1800	4,129,241			3,490,212		3,490,212	(2,527,360)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/13/2017	02/08/2019	2,954	759,675	257.1700	30,072			29,157		29,157	(22,853)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/13/2017	02/08/2019	1,605	413,523	257.7000	15,886			15,223		15,223	(12,294)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/13/2017	02/08/2019	1,337	353,872	264.7100	8,903			6,928		6,928	(8,490)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/13/2017	02/08/2019	8,936	2,342,636	262.1700	69,072			58,685		58,685	(61,575)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/13/2017	02/08/2019	13,087	3,424,651	261.6900	104,039			89,673		89,673	(91,414)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/13/2017	02/08/2019	12,240	3,198,955	261.3500	99,145			86,393		86,393	(86,298)						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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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/13/2017	02/08/2019	315	82,950	263.7200	2,221			1,792		1,792	(2,066)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/13/2017	02/07/2020	16,560	4,261,473	257.3400	205,506			188,648		188,648	(114,423)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	764	199,211	260.8700	6,995			5,717		5,717	(5,406)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2020	35,574	9,505,148	267.1900	311,633			221,747		221,747	(189,797)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2020	89,652	23,857,304	266.1100	824,799			601,491		601,491	(494,961)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	1,652	431,613	261.2700	14,802			11,961		11,961	(11,573)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	2,373	630,395	265.7000	16,537			11,492		11,492	(14,424)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	937	248,530	265.2400	6,709			4,745		4,745	(5,795)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	5,962	1,583,455	265.6100	41,791			29,130		29,130	(36,365)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2020	4,630	1,210,699	261.4800	51,997			41,784		41,784	(29,067)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2020	13,178	3,442,364	261.2300	149,433			120,732		120,732	(83,234)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2020	31,048	8,310,388	267.6600	266,394			187,337		187,337	(163,116)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2020	59,998	15,661,794	261.0400	685,773			556,030		556,030	(380,713)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	61	21,267	347.8900	727			731		731	(384)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	28,415	10,048,442	353.6300	264,545			238,615		238,615	(159,221)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	1,489	531,042	356.6700	12,090			10,141		10,141	(7,713)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	2,803	1,003,457	357.9800	21,416			17,358		17,358	(13,978)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	20,006	7,055,319	352.6600	194,458			179,018		179,018	(114,616)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	17,390	6,129,538	352.4700	170,424			157,531		157,531	(100,048)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	1,810	642,282	354.7600	16,041			14,091		14,091	(9,869)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	4,217	1,489,290	353.1700	40,061			36,502		36,502	(23,882)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	9,904	3,515,980	355.0100	86,758			75,774		75,774	(53,645)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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	03/02/2017	02/28/2019	12,343	4,345,180	352.0300	123,309			115,005		115,005	(71,691)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2020	29,722	10,301,939	346.6100	465,149			447,944		447,944	(170,547)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	1,157	398,127	344.0700	16,038			17,024		17,024	(7,650)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2020	52,598	18,255,146	347.0700	811,585			777,688		777,688	(299,683)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2020	66,832	23,697,970	354.5900	809,336			706,585		706,585	(332,017)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2020	81,570	28,225,577	346.0300	1,299,406			1,259,087		1,259,087	(472,146)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2020	63,236	22,400,170	354.2300	775,276			680,063		680,063	(316,526)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2020	174,049	61,435,989	352.9800	2,222,612			1,984,368		1,984,368	(893,558)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	2,735	948,339	346.6900	34,165			34,997		34,997	(17,474)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	1,511	517,709	342.7200	22,055			23,792		23,792	(10,137)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	1,773	616,989	348.0600	20,935			20,996		20,996	(11,088)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	6,425	2,230,374	347.1200	78,904			80,265		80,265	(40,785)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	5,926	2,032,249	342.9100	85,934			92,467		92,467	(39,692)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	10,537	3,660,941	347.4400	127,707			129,283		129,283	(66,557)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	389	138,374	355.8900	3,270			2,799		2,799	(2,057)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/27/2017	03/22/2019	2,263	793,445	350.5900	21,002			23,494		23,494	(13,409)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/27/2017	03/22/2019	21,070	7,438,437	353.0300	175,094			188,232		188,232	(118,628)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/27/2017	03/22/2019	10,040	3,605,604	359.1100	62,351			59,217		59,217	(48,022)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/27/2017	03/23/2020	41,571	14,461,304	347.8700	566,197			599,576		599,576	(232,751)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/27/2017	03/23/2020	50,565	17,581,287	347.7000	692,734			734,476		734,476	(283,874)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/27/2017	03/23/2020	108,008	38,408,565	355.6100	1,132,999			1,103,106		1,103,106	(522,969)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/27/2017	03/23/2020	153,055	53,198,850	347.5800	2,104,506			2,234,326		2,234,326	(860,903)						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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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/27/2017	03/23/2020	89,469	31,765,823	355.0500	957,314			938,278		938,278	(438,425)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/27/2017	03/23/2020	247,826	87,705,452	353.9000	2,758,298			2,742,168		2,742,168	(1,243,757)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/27/2017	03/22/2019	1,494	519,902	348.0700	15,474			17,937		17,937	(9,256)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/27/2017	03/22/2019	1,781	618,828	347.5100	18,894			22,061		22,061	(11,133)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/27/2017	03/22/2019	706	251,837	356.7600	4,920			4,923		4,923	(3,619)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/27/2017	03/22/2019	6,923	2,407,068	347.6900	72,900			84,916		84,916	(43,160)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/27/2017	03/22/2019	768	278,511	362.4700	4,026			3,509		3,509	(3,279)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/27/2017	03/22/2019	44,156	15,613,127	353.5900	357,222			380,612		380,612	(245,434)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/27/2017	03/22/2019	15,886	5,633,161	354.6000	122,640			128,219		128,219	(86,187)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/27/2017	03/22/2019	1,157	414,095	358.0000	7,588			7,392		7,392	(5,723)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/29/2019	2,256	785,264	348.0100	27,280			27,308		27,308	(13,956)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/29/2019	353	122,815	347.8400	4,301			4,314		4,314	(2,189)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/29/2019	293	105,328	359.7400	2,111			1,667		1,667	(1,370)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/29/2019	5,842	2,036,608	348.6400	68,872			68,251		68,251	(35,753)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/29/2019	32,428	11,504,870	354.7800	293,799			260,690		260,690	(174,686)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/29/2019	6,686	2,369,315	354.3500	61,715			55,281		55,281	(36,400)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/29/2019	188	67,379	358.3400	1,448			1,185		1,185	(919)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/29/2019	7,118	2,514,501	353.2600	68,902			63,105		63,105	(39,756)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/31/2020	52,017	18,121,721	348.3800	784,938			736,527		736,527	(288,381)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/31/2020	43,239	15,384,712	355.8100	512,809			439,465		439,465	(208,193)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/31/2020	114,757	40,693,831	354.6100	1,417,244			1,233,920		1,233,920	(566,812)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/31/2020	11,484	3,998,377	348.1800	174,437			163,967		163,967	(63,873)						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
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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/29/2019	31	10,609	346.8100	388			395		395	(193)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/31/2020	16,512	5,752,511	348.3900	249,162			233,697		233,697	(91,525)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/31/2020	55,677	19,842,280	356.3800	647,527			550,745		550,745	(264,758)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/29/2019	193	50,401	261.1200	1,438			1,451		1,451	(1,342)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/31/2020	15,740	4,179,567	265.5300	126,868			112,056		112,056	(88,022)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/31/2020	45,357	12,007,430	264.7300	379,640			339,978		339,978	(259,626)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/29/2019	57	15,277	267.6400	284			239		239	(318)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/29/2019	492	130,570	265.1500	2,876			2,615		2,615	(3,024)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/29/2019	641	170,655	266.2900	3,480			3,058		3,058	(3,775)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/29/2019	786	209,063	265.9500	4,363			3,874		3,874	(4,690)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/31/2020	4,100	1,069,011	260.7400	40,999			39,230		39,230	(26,038)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/31/2020	11,841	3,079,717	260.0800	121,848			117,735		117,735	(76,358)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/31/2020	18,280	4,869,685	266.4000	141,484			122,915		122,915	(99,566)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/31/2020	20,066	5,218,098	260.0500	206,878			199,852		199,852	(129,480)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/07/2017	04/06/2018	278,084	72,171,052	259.5300	1,543,364			1,634,863		1,634,863	(2,294,480)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	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/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2017	04/12/2019	8,785	3,065,564	348.9500	93,298			101,811		101,811	(53,186)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2017	04/12/2019	12,146	4,308,394	354.7200	99,839			99,533		99,533	(65,190)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2017	04/12/2019	3,387	1,219,853	360.1500	21,474			19,139		19,139	(15,586)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2017	04/13/2020	2,374	829,652	349.4800	32,262			32,248		32,248	(12,889)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2017	04/13/2020	26,273	9,172,286	349.1100	361,521			362,522		362,522	(143,543)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2017	04/13/2020	27,912	9,745,642	349.1600	383,506			384,318		384,318	(152,365)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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	04/18/2017	04/13/2020	11,654	4,162,676	357.1800	122,253			111,823		111,823	(54,334)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2017	04/13/2020	46,445	16,563,198	356.6200	496,497			457,721		457,721	(219,267)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2017	04/13/2020	51,291	18,284,223	356.4800	551,378			508,853		508,853	(242,896)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2017	04/12/2019	561	201,820	359.9100	3,600			3,224		3,224	(2,600)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2017	04/13/2020	184,871	65,701,290	355.3900	2,063,160			1,930,602		1,930,602	(896,402)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2017	04/12/2019	134	46,709	348.0800	1,479			1,632		1,632	(824)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2017	04/12/2019	4,770	1,662,823	348.5900	51,422			56,401		56,401	(29,058)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2017	04/12/2019	108	38,679	359.7400	696			626		626	(501)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2017	04/12/2019	7,357	2,568,949	349.1800	77,323			84,169		84,169	(44,361)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2017	04/12/2019	27,438	9,746,103	355.2100	220,324			217,833		217,833	(145,478)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2017	04/12/2019	1,143	405,907	355.2300	9,176			9,060		9,060	(6,056)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/27/2017	04/26/2019	69	24,077	349.2000	899			795		795	(414)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/27/2017	04/26/2019	4,128	1,466,638	355.3100	41,856			33,063		33,063	(21,726)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/27/2017	04/26/2019	1,214	435,352	358.4800	10,724			7,882		7,882	(5,862)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/27/2017	04/24/2020	7,834	2,740,803	349.8600	124,326			105,153		105,153	(42,167)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/27/2017	04/24/2020	15,628	5,460,890	349.4200	251,462			213,707		213,707	(84,758)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/27/2017	04/24/2020	41,672	14,580,525	349.8900	660,914			558,634		558,634	(224,185)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/27/2017	04/24/2020	5,176	1,857,085	358.7800	61,803			46,280		46,280	(23,221)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/27/2017	04/24/2020	95,871	33,553,073	349.9800	1,516,686			1,280,316		1,280,316	(514,963)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/27/2017	04/24/2020	62,253	22,238,142	357.2200	782,525			600,096		600,096	(289,519)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/27/2017	04/24/2020	58,996	21,066,778	357.0900	744,526			572,223		572,223	(275,172)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/27/2017	04/24/2020	160,598	57,166,461	355.9600	2,103,834			1,642,919		1,642,919	(767,927)						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
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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	6,293	2,205,088	350.3900	78,288			67,892		67,892	(36,915)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	669	233,552	349.0700	8,772			7,774		7,774	(4,020)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	5,478	1,918,803	350.3000	68,415			59,397		59,397	(32,185)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	7,001	2,457,110	350.9500	85,136			73,139		73,139	(40,626)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	29,224	10,388,020	355.4600	294,580			231,844		231,844	(153,236)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	100	35,656	357.3500	926			699		699	(498)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	10,634	3,788,880	356.3000	103,362			79,889		79,889	(54,558)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	695	249,492	358.8000	6,050			4,414		4,414	(3,325)						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41...	04/19/2017	04/13/2018	25,911,968	25,911,968	2,328.9500	1,039,070			3,275,102		3,275,102	51,256						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30.	04/19/2017	05/15/2018	36,706,608	36,706,608	2,402.3200	1,335,533			4,766,504		4,766,504	201,094						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/12/2019	5,181	1,838,175	354.7600	42,488			42,352		42,352	(27,783)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/03/2019	2,989	1,053,445	352.4900	34,877			28,685		28,685	(16,757)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/03/2019	10,500	3,760,022	358.1100	96,492			70,535		70,535	(51,134)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	3,298	1,163,664	352.8200	48,549			39,120		39,120	(16,789)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	15,074	5,314,196	352.5300	224,006			181,100		181,100	(77,163)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	28,818	10,162,907	352.6600	426,504			344,233		344,233	(147,147)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	174	62,796	360.9400	1,966			1,408		1,408	(740)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	3,224	1,137,468	352.8500	47,420			38,186		38,186	(16,400)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	12,049	4,346,326	360.7200	137,238			98,584		98,584	(51,508)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	70,540	24,873,868	352.6200	1,044,700			844,098		844,098	(360,461)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	47,187	17,013,219	360.5500	540,289			389,362		389,362	(202,574)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	34,754	12,509,735	359.9500	406,275			295,423		295,423	(151,424)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/03/2019	154	54,198	352.3900	1,803			1,485		1,485	(864)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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	05/08/2017	05/04/2020	9,914	3,563,041	359.3800	118,081			86,668		86,668	(43,798)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/08/2017	05/04/2020	106,016	38,069,131	359.0900	1,275,367			939,953		939,953	(471,593)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/08/2017	05/03/2019	1,634	576,048	352.5300	19,037			15,646		15,646	(9,155)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/08/2017	05/03/2019	5,688	2,006,567	352.7900	65,579			53,622		53,622	(31,684)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/08/2017	05/03/2019	875	314,593	359.7400	7,468			5,252		5,252	(4,056)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/08/2017	05/03/2019	18,319	6,570,005	358.6500	164,319			118,629		118,629	(87,821)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/08/2017	05/03/2019	679	243,713	358.8500	6,038			4,338		4,338	(3,237)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/08/2017	05/03/2019	5,517	1,976,356	358.2400	50,424			36,737		36,737	(26,767)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/08/2017	05/03/2019	647	235,341	363.7300	4,600			2,904		2,904	(2,622)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2017	04/13/2020	73,357	25,608,234	349.0900	1,010,127			1,013,042		1,013,042	(400,917)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2017	05/17/2019	192	67,976	353.7100	2,335			1,736		1,736	(1,044)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2017	05/17/2019	32,309	11,617,164	359.5600	306,939			200,381		200,381	(150,203)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2017	05/17/2019	3,002	1,079,905	359.7200	28,340			18,416		18,416	(13,888)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2017	05/17/2019	16,538	5,940,101	359.1700	159,761			105,332		105,332	(77,794)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2017	05/17/2019	140	51,087	364.1000	1,087			628		628	(561)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2017	05/17/2019	10,913	3,921,798	359.3700	104,546			68,565		68,565	(51,026)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2017	05/17/2019	1,957	711,906	363.7500	15,422			8,998		8,998	(7,914)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2017	05/18/2020	425	150,102	352.8900	6,708			5,062		5,062	(2,157)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2017	05/18/2020	15,210	5,372,869	353.2400	237,432			178,254		178,254	(76,622)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2017	05/18/2020	25,105	8,882,170	353.8000	385,112			287,008		287,008	(125,083)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2017	05/18/2020	29,747	10,515,327	353.4900	460,784			344,787		344,787	(149,123)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2017	05/17/2019	226	80,265	354.8900	2,619			1,901		1,901	(1,195)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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.	05/23/2017	05/18/2020	7,919	2,866,250	361.9300	93,607			61,610		61,610	(32,792)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/18/2020	22,860	8,075,066	353.2400	356,845			267,903		267,903	(115,159)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/18/2020	25,973	9,391,757	361.6000	310,375			205,431		205,431	(108,459)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/18/2020	110,599	39,119,990	353.7100	1,701,013			1,269,466		1,269,466	(552,031)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/18/2020	54,095	19,556,792	361.5300	648,052			429,359		429,359	(226,294)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/18/2020	52,740	19,049,533	361.2000	638,676			425,547		425,547	(222,477)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/18/2020	489	175,972	359.9200	6,175			4,202		4,202	(2,129)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/18/2020	33,987	12,253,897	360.5500	420,415			283,199		283,199	(145,713)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/18/2020	169,085	60,853,864	359.9000	2,137,240			1,454,547		1,454,547	(736,557)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	8,442	2,986,972	353.8400	101,974			75,657		75,657	(45,706)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	685	243,001	354.8600	7,937			5,766		5,766	(3,620)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	6,085	2,151,605	353.5800	74,300			55,399		55,399	(33,144)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	601	218,398	363.5300	4,782			2,808		2,808	(2,448)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	8,460	2,989,175	353.3500	104,221			78,083		78,083	(46,316)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	6,581	2,374,219	360.7600	59,296			37,560		37,560	(29,470)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	596	219,391	367.8400	3,877			1,997		1,997	(2,054)						003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27.	05/17/2017	05/15/2018	12,808	30,767,882	2,402.3200	1,215,951			2,608,024		2,608,024	(169,413)						003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	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/Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653..	05/16/2017	05/15/2018	39,649,165	39,649,165	2,402.3200	1,280,668			4,346,336		4,346,336	390,333						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41...	05/16/2017	05/15/2018	23,058,212	23,058,212	2,402.3200	841,164			2,811,551		2,811,551	231,069						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2019	913	323,660	354.5600	11,328			7,928		7,928	(4,840)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2019	5,675	2,051,039	361.4000	52,950			31,575		31,575	(24,834)						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
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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/31/2017	05/30/2019	576	209,988	364.4300	4,702			2,578		2,578	(2,270)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/31/2017	05/29/2020	1,829	649,749	355.1800	28,099			19,765		19,765	(8,847)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/31/2017	05/29/2020	10,010	3,560,894	355.7500	151,044			105,389		105,389	(47,835)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/31/2017	05/29/2020	29,248	10,390,965	355.2700	447,788			314,725		314,725	(141,191)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/31/2017	05/29/2020	8,565	3,042,366	355.2000	131,476			92,458		92,458	(41,408)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/31/2017	05/29/2020	10,021	3,654,285	364.6500	113,542			68,436		68,436	(38,565)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/31/2017	05/29/2020	43,409	15,440,581	355.7000	655,910			458,087		458,087	(207,671)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/31/2017	05/29/2020	28,551	10,387,314	363.8100	332,625			203,600		203,600	(112,423)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/31/2017	05/29/2020	56,398	20,044,959	355.4200	859,505			602,768		602,768	(271,403)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/31/2017	05/30/2019	1,196	425,022	355.3100	14,414			9,925		9,925	(6,227)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/31/2017	05/29/2020	47,246	17,175,724	363.5400	555,610			341,589		341,589	(187,390)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/31/2017	05/29/2020	20,961	7,613,180	363.2000	249,231			154,197		154,197	(83,896)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/31/2017	05/29/2020	39,418	14,285,586	362.4100	481,297			301,770		301,770	(161,072)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/31/2017	05/29/2020	92,032	33,318,247	362.0300	1,137,512			718,090		718,090	(379,768)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/31/2017	05/30/2019	1,379	489,530	355.0100	16,809			11,653		11,653	(7,232)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/31/2017	05/30/2019	4,719	1,680,521	356.1400	54,973			37,186		37,186	(24,058)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/31/2017	05/30/2019	896	319,484	356.6500	10,221			6,836		6,836	(4,507)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/31/2017	05/30/2019	10,207	3,703,385	362.8400	89,410			51,278		51,278	(42,560)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/31/2017	05/30/2019	18,991	6,875,187	362.0200	172,440			101,156		101,156	(81,422)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/31/2017	05/30/2019	8,759	3,170,940	362.0100	79,622			46,689		46,689	(37,566)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/31/2017	05/30/2019	10,802	3,898,899	360.9300	102,839			62,097		62,097	(47,990)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/31/2017	05/30/2018	128,775	33,527,841	260.3600	715,989			710,484		710,484	(854,558)						003

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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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/31/2017	05/30/2018	284,385	73,564,665	258.6800	1,896,847			1,984,356		1,984,356	(2,186,875)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	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/Index	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/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2017	06/13/2019	756	270,549	358.0300	9,121			5,366		5,366	(3,648)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2017	06/13/2019	12,413	4,519,862	364.1200	116,187			58,198		58,198	(49,416)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2017	06/13/2019	194	71,159	367.1000	1,591			728		728	(690)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2017	06/13/2019	2,148	782,710	364.3700	19,892			9,890		9,890	(8,476)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2017	06/13/2019	365	134,217	367.8900	2,889			1,289		1,289	(1,258)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2017	06/12/2020	8,379	3,004,487	358.5700	126,524			78,042		78,042	(37,562)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2017	06/12/2020	31,562	11,301,614	358.0800	483,841			300,795		300,795	(143,076)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2017	06/12/2020	27,678	9,908,667	358.0000	425,408			264,767		264,767	(125,697)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2017	06/12/2020	4,956	1,773,483	357.8600	76,468			47,718		47,718	(22,577)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2017	06/12/2020	21,500	7,891,433	367.0400	247,682			131,117		131,117	(77,299)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2017	06/12/2020	52,333	18,746,878	358.2200	798,608			495,504		495,504	(236,486)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2017	06/13/2019	1,941	695,783	358.4200	23,062			13,443		13,443	(9,271)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2017	06/12/2020	61,015	22,355,911	366.4000	718,147			384,872		384,872	(223,463)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2017	06/12/2020	38,061	13,632,301	358.1700	581,952			361,213		361,213	(172,187)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2017	06/12/2020	72,268	26,454,567	366.0600	859,994			464,051		464,051	(267,261)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2017	06/12/2020	13,496	4,936,632	365.7900	162,085			87,889		87,889	(50,293)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2017	06/12/2020	111,972	40,830,521	364.6500	1,395,169			773,459		773,459	(430,714)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2017	06/12/2020	49,020	17,870,332	364.5500	612,753			340,353		340,353	(189,080)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2017	06/13/2019	2,739	981,140	358.1600	32,873			19,290		19,290	(13,179)						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	3,898	1,395,679	358.0400	47,011			27,661		27,661	(18,817)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	45	16,752	369.3900	335			142		142	(147)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	670	239,557	357.5100	8,255			4,918		4,918	(3,282)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	22,782	8,318,683	365.1500	203,895			99,070		99,070	(87,356)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	11,486	4,185,661	364.4300	106,126			52,651		52,651	(45,218)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	16,388	5,973,375	364.5000	150,932			74,743		74,743	(64,355)						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653..	06/16/2017	06/15/2018	21,160,383	21,160,383	2,432.4600	831,603			2,509,481		2,509,481	215,310						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT09	06/16/2017	06/15/2018	42,192,158	42,192,158	2,432.4600	1,434,533			4,613,181		4,613,181	502,315						003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653..	06/20/2017	06/15/2018	6,212	15,110,296	2,432.4600	619,268			1,013,606		1,013,606	(80,203)						003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27.	06/20/2017	06/15/2018	10,424	25,355,112	2,432.4600	1,162,758			1,969,212		1,969,212	(180,041)						003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Morgan Stanley & Co Intl 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/Index	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/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/27/2019	3,599	1,286,898	357.5500	38,080			26,760		26,760	(17,547)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/27/2019	1,627	594,033	365.1900	12,281			7,228		7,228	(6,225)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/27/2019	651	236,205	363.0800	5,406			3,358		3,358	(2,682)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	5,599	2,004,326	357.9800	76,482			54,046		54,046	(25,398)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	23,922	8,545,524	357.2300	334,424			239,012		239,012	(110,331)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	29,541	10,548,348	357.0700	415,352			297,326		297,326	(136,728)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	1,677	599,294	357.4500	23,288			16,584		16,584	(7,695)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	23,814	8,715,382	365.9800	249,569			155,389		155,389	(88,258)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	84,272	30,097,659	357.1500	1,181,490			845,080		845,080	(389,360)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	67,825	24,779,328	365.3400	727,088			457,397		457,397	(255,902)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	20,698	7,390,589	357.0600	291,020			208,419		208,419	(95,821)						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/28/2017	06/27/2019	1,198	428,256	357.6100	12,634			8,870		8,870	(5,829)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/28/2017	06/26/2020	58,409	21,324,502	365.0900	631,400			398,966		398,966	(221,899)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/28/2017	06/26/2020	7,653	2,792,051	364.8100	83,499			53,029		53,029	(29,300)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/28/2017	06/26/2020	161,060	58,593,803	363.8000	1,818,373			1,174,399		1,174,399	(633,582)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/28/2017	06/26/2020	38,601	14,043,080	363.8000	435,806			281,466		281,466	(151,850)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/28/2017	06/27/2019	6,279	2,245,394	357.6100	66,242			46,508		46,508	(30,562)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/28/2017	06/27/2019	12,368	4,425,468	357.8200	129,368			90,413		90,413	(59,858)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/28/2017	06/27/2019	518	185,002	357.2500	5,546			3,923		3,923	(2,545)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/28/2017	06/27/2019	14,278	5,198,803	364.1100	113,225			68,554		68,554	(56,802)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/28/2017	06/27/2019	3,088	1,122,463	363.4400	25,263			15,546		15,546	(12,576)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/28/2017	06/27/2019	11,939	4,336,603	363.2200	98,619			61,030		61,030	(48,984)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/28/2017	06/27/2019	20,335	7,387,938	363.3100	167,358			103,296		103,296	(83,173)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2017	07/05/2019	322	113,850	353.5700	3,220			3,058		3,058	(1,727)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2017	07/05/2019	1,759	627,483	356.6400	15,360			13,950		13,950	(8,768)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2017	07/07/2020	5,233	1,838,795	351.4100	74,094			67,757		67,757	(27,060)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2017	07/07/2020	14,585	5,128,615	351.6300	205,069			187,139		187,139	(75,128)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2017	07/07/2020	24,418	8,594,572	351.9700	339,661			308,879		308,879	(125,001)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2017	07/07/2020	2,198	771,545	351.0200	31,519			28,926		28,926	(11,446)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2017	07/07/2020	562	201,392	358.6300	6,273			5,294		5,294	(2,508)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2017	07/07/2020	19,442	6,994,904	359.7900	208,609			173,624		173,624	(84,502)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2017	07/07/2020	50,237	17,629,997	350.9400	721,899			663,305		663,305	(261,983)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2017	07/07/2020	60,632	21,772,442	359.0900	666,349			559,540		559,540	(267,874)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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.	07/10/2017	07/07/2020	4,950	1,740,877	351.7200	69,394			63,269		63,269	(25,453)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	39	13,610	351.2300	428			419		419	(218)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	44,980	16,143,225	358.9000	497,476			418,781		418,781	(199,592)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	1,155	414,880	359.1600	12,672			10,625		10,625	(5,096)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	691	246,729	356.8600	8,193			7,068		7,068	(3,211)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	108,981	38,958,474	357.4800	1,265,268			1,083,209		1,083,209	(499,268)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	10,085	3,600,493	357.0200	118,900			102,354		102,354	(46,667)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	2,828	993,749	351.4200	30,965			30,273		30,273	(15,869)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	4,044	1,420,935	351.4000	44,318			43,336		43,336	(22,701)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	393	138,061	351.2300	4,340			4,252		4,252	(2,214)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	5,990	2,146,161	358.2900	48,519			42,894		42,894	(28,565)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	1,808	648,971	358.9300	14,211			12,434		12,434	(8,469)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	3,336	1,190,419	356.8200	28,891			26,164		26,164	(16,548)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	10,741	3,830,738	356.6300	93,773			85,219		85,219	(53,542)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/12/2017	07/06/2018	253,607	66,214,199	261.0900	1,176,736			1,358,799		1,358,799	(1,738,873)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/12/2017	07/06/2018	59,243	14,726,558	248.5800	711,505			992,662		992,662	(482,632)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	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/Index	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/Index	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT09	07/19/2017	07/13/2018	9,161	22,528,438	2,459.2700	1,006,752			1,635,555		1,635,555	(184,985)						003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT09	07/19/2017	07/13/2018	4,959	12,194,807	2,459.2700	491,706			765,311		765,311	(75,523)						003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	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/Index	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/Index	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30.	07/18/2017	07/13/2018	18,060,199	18,060,199	2,459.2700	675,271			1,976,085		1,976,085	159,533						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30.	07/18/2017	07/13/2018	33,751,073	33,751,073	2,459.2700	1,113,448			3,371,548		3,371,548	286,392						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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	07/24/2017	07/19/2019	89	31,061	349.7900	1,234			1,046		1,046	(512)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2017	07/19/2019	3,524	1,268,050	359.8000	32,424			23,312		23,312	(16,053)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2017	07/19/2019	579	208,171	359.6100	5,372			3,876		3,876	(2,651)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2017	07/19/2019	7,125	2,555,460	358.6500	68,901			50,668		50,668	(33,535)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2017	07/19/2019	7,736	2,778,294	359.1300	73,262			53,386		53,386	(35,923)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2017	07/19/2019	781	282,879	362.2100	6,451			4,415		4,415	(3,305)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2017	07/19/2019	363	130,773	359.8300	3,340			2,399		2,399	(1,654)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2017	07/19/2019	618	222,536	360.1600	5,592			3,994		3,994	(2,785)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2017	07/21/2020	1,548	543,900	351.4000	25,152			20,160		20,160	(7,988)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2017	07/21/2020	6,092	2,152,036	353.2700	93,509			73,370		73,370	(30,370)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2017	07/21/2020	18,414	6,509,735	353.5300	280,438			219,336		219,336	(91,343)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2017	07/19/2019	471	165,769	352.1000	5,979			4,905		4,905	(2,594)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2017	07/21/2020	7,532	2,753,105	365.5100	77,582			51,387		51,387	(28,276)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2017	07/21/2020	24,771	8,760,600	353.6600	375,780			293,434		293,434	(122,574)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2017	07/21/2020	24,633	8,680,201	352.3800	388,710			308,032		308,032	(124,882)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2017	07/21/2020	534	188,645	352.9700	8,279			6,519		6,519	(2,680)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2017	07/21/2020	23,982	8,474,787	353.3800	366,926			287,496		287,496	(119,311)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2017	07/21/2020	25,664	9,299,101	362.3400	294,366			204,782		204,782	(104,713)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2017	07/21/2020	25,135	9,112,410	362.5400	286,287			198,627		198,627	(102,037)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2017	07/21/2020	16,701	6,041,267	361.7300	195,402			137,237		137,237	(69,188)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2017	07/21/2020	69,335	24,508,702	353.4800	1,057,366			827,661		827,661	(344,282)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2017	07/21/2020	77,988	28,151,426	360.9700	935,859			664,515		664,515	(329,153)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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	07/24/2017	07/19/2019	2,518	892,439	354.3900	29,161			23,089		23,089	(13,204)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2017	07/21/2020	6,393	2,262,564	353.9000	96,282			74,959		74,959	(31,488)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2017	07/21/2020	63,325	22,850,103	360.8400	763,063			542,908		542,908	(268,106)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2017	07/21/2020	954	343,287	359.9000	11,856			8,548		8,548	(4,129)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2017	07/21/2020	48,910	17,644,200	360.7500	591,319			421,113		421,113	(207,526)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2017	07/21/2020	157,871	56,748,180	359.4600	1,990,749			1,444,026		1,444,026	(690,584)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2017	07/21/2020	10,583	3,796,685	358.7600	136,518			99,984		99,984	(47,043)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2017	07/19/2019	98	35,969	367.7400	624			375		375	(340)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2017	07/19/2019	3,092	1,090,438	352.6700	38,371			31,221		31,221	(16,840)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2017	07/19/2019	286	100,282	350.3900	3,887			3,267		3,267	(1,631)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2017	07/19/2019	5,804	2,046,077	352.5100	72,496			59,127		59,127	(31,719)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2017	07/19/2019	6,873	2,484,882	361.5300	58,560			40,648		40,648	(29,713)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2017	07/19/2019	10,033	3,609,994	359.8300	92,199			66,234		66,234	(45,657)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/07/2017	08/02/2019	112	39,649	354.8300	1,401			1,011		1,011	(578)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/07/2017	08/02/2019	10,509	3,804,784	362.0600	97,521			61,137		61,137	(44,593)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/07/2017	08/02/2019	9,551	3,454,561	361.6800	90,070			56,960		56,960	(41,016)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/07/2017	08/02/2019	6,371	2,299,516	360.9100	62,122			39,929		39,929	(28,013)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/07/2017	08/02/2019	3,244	1,170,662	360.8200	31,763			20,450		20,450	(14,303)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/07/2017	08/02/2019	1,020	371,420	363.9800	8,694			5,225		5,225	(4,067)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/07/2017	08/02/2019	508	185,298	364.7100	4,192			2,475		2,475	(1,975)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/07/2017	08/04/2020	2,982	1,060,284	355.5400	46,075			32,785		32,785	(14,187)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/07/2017	08/04/2020	15,803	5,616,793	355.4300	244,944			174,562		174,562	(75,349)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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	08/07/2017	08/04/2020	23,788	8,454,585	355.4100	368,956			262,999		262,999	(113,472)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/07/2017	08/04/2020	20,017	7,353,280	367.3600	210,974			125,722		125,722	(71,357)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/07/2017	08/02/2019	1,823	647,559	355.1500	22,573			16,196		16,196	(9,358)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/07/2017	08/04/2020	13,508	4,798,479	355.2300	210,726			150,515		150,515	(64,671)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/07/2017	08/04/2020	11,970	4,251,923	355.2200	186,729			133,433		133,433	(57,317)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/07/2017	08/04/2020	52,529	18,666,677	355.3600	816,299			582,015		582,015	(250,821)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/07/2017	08/04/2020	39,678	14,460,618	364.4500	461,454			288,463		288,463	(153,212)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/07/2017	08/04/2020	16,519	6,005,664	363.5700	197,728			125,386		125,386	(65,268)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/07/2017	08/04/2020	31,597	11,485,622	363.5000	379,168			240,661		240,661	(125,074)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/07/2017	08/04/2020	50,864	18,062,223	355.1100	796,526			569,707		569,707	(244,104)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/07/2017	08/04/2020	46,202	16,782,807	363.2500	559,042			356,197		356,197	(184,064)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/07/2017	08/04/2020	24,236	8,786,668	362.5400	300,047			193,370		193,370	(98,311)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/07/2017	08/04/2020	89,464	32,435,032	362.5500	1,107,559			713,442		713,442	(362,802)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/07/2017	08/02/2019	1,049	372,609	355.1300	13,000			9,331		9,331	(5,387)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/07/2017	08/04/2020	108,290	39,181,661	361.8200	1,373,123			894,262		894,262	(447,201)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/07/2017	08/02/2019	2,022	718,848	355.4800	24,711			17,626		17,626	(10,296)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/07/2017	08/02/2019	685	243,119	354.8200	8,599			6,202		6,202	(3,544)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/07/2017	08/02/2019	6,453	2,290,610	354.9600	80,535			57,947		57,947	(33,266)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/07/2017	08/02/2019	8,945	3,243,085	362.5600	81,131			50,358		50,358	(37,359)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/07/2017	08/02/2019	166	60,998	367.3900	1,210			670		670	(585)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/07/2017	08/02/2019	3,578	1,313,278	367.0200	26,550			14,827		14,827	(12,797)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/08/2017	08/07/2018	159,009	41,297,864	259.7200	955,645			1,014,263		1,014,263	(816,446)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/08/2017	08/07/2018	55,684	13,894,174	249.5200	726,671			875,246		875,246	(381,402)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/08/2017	08/07/2018			276.1900	(0)												003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	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/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/16/2017	08/15/2019	353	125,789	355.8900	4,425			3,043		3,043	(1,776)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/16/2017	08/14/2020	19,694	7,010,143	355.9500	309,986			213,670		213,670	(92,786)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/16/2017	08/14/2020	15,413	5,671,984	367.9900	164,769			94,516		94,516	(53,973)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/16/2017	08/14/2020	863	308,147	356.9000	13,201			8,985		8,985	(3,988)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/16/2017	08/14/2020	64,519	22,959,147	355.8500	1,018,758			703,049		703,049	(304,598)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/16/2017	08/14/2020	54,994	20,084,847	365.2200	645,078			387,721		387,721	(207,976)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/16/2017	08/14/2020	172	62,632	364.6900	2,051			1,243		1,243	(659)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/16/2017	08/14/2020	40,063	14,601,394	364.4600	481,959			293,224		293,224	(154,601)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/16/2017	08/14/2020	9,347	3,330,041	356.2700	145,719			100,002		100,002	(43,745)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/16/2017	08/14/2020	9,823	3,579,294	364.3800	118,465			72,177		72,177	(37,986)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/16/2017	08/14/2020	750	273,756	364.9400	8,882			5,362		5,362	(2,859)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/16/2017	08/15/2019	1,028	365,398	355.4800	13,085			9,060		9,060	(5,216)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/16/2017	08/14/2020	104,383	37,939,154	363.4600	1,297,484			802,082		802,082	(413,404)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/16/2017	08/14/2020	9,482	3,444,114	363.2200	118,812			73,710		73,710	(37,784)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/16/2017	08/15/2019	2,246	799,706	356.0500	27,941			19,162		19,162	(11,243)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/16/2017	08/15/2019	7,187	2,610,996	363.2700	66,197			39,299		39,299	(29,298)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/16/2017	08/15/2019	5,752	2,086,193	362.6900	54,356			32,668		32,668	(23,889)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/16/2017	08/15/2019	11,665	4,229,462	362.5700	110,703			66,771		66,771	(48,632)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/16/2017	08/15/2019	559	203,446	364.2400	4,932			2,863		2,863	(2,205)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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	08/16/2017	08/14/2020	3,998	1,425,601	356.5500	61,814			42,256		42,256	(18,603)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/16/2017	08/14/2020	16,936	6,030,264	356.0600	265,727			182,868		182,868	(79,610)						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27	08/16/2017	08/15/2018	25,394,665	25,394,665	2,464.6100	1,027,722			2,638,295		2,638,295	179,601						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27	08/16/2017	08/15/2018	38,954,492	38,954,492	2,464.6100	1,398,077			3,726,023		3,726,023	283,459						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2017	08/28/2019	545	194,244	356.2600	6,586			4,649		4,649	(2,707)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2017	08/28/2020	4,556	1,619,558	355.5000	71,661			50,733		50,733	(21,624)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2017	08/28/2020	22,750	8,098,211	355.9600	352,858			248,378		248,378	(106,981)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2017	08/28/2020	26,196	9,315,599	355.6100	410,493			290,345		290,345	(124,069)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2017	08/28/2020	22,938	8,434,462	367.7100	243,370			144,353		144,353	(80,990)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2017	08/28/2020	83	29,460	355.0700	1,322			941		941	(397)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2017	08/28/2020	66,186	23,547,577	355.7800	1,031,836			728,223		728,223	(312,382)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2017	08/28/2020	67,234	24,521,468	364.7200	788,651			490,836		490,836	(257,582)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2017	08/28/2020	1,013	370,741	365.9400	11,418			6,966		6,966	(3,757)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2017	08/28/2020	54,563	19,875,046	364.2600	649,843			407,330		407,330	(211,566)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2017	08/28/2020	1,866	661,502	354.5500	30,188			21,636		21,636	(9,026)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2017	08/28/2019	2,253	799,698	355.0000	28,609			20,620		20,620	(11,524)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2017	08/28/2020	446	162,744	364.5300	5,273			3,290		3,290	(1,719)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2017	08/28/2020	547	198,183	362.2500	6,959			4,496		4,496	(2,232)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2017	08/28/2020	160,713	58,350,051	363.0700	1,991,233			1,270,350		1,270,350	(642,419)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2017	08/28/2020	2,981	1,078,998	361.9500	38,307			24,846		24,846	(12,252)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2017	08/28/2019	46	17,033	370.7700	293			152		152	(142)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2017	08/28/2019	4,428	1,576,883	356.1500	53,707			37,990		37,990	(22,041)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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.	08/29/2017	08/28/2019	931	330,000	354.5300	12,035			8,745		8,745	(4,813)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2019	8,584	3,115,932	362.9900	78,115			48,637		48,637	(35,267)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2019	158	57,661	366.0100	1,252			731		731	(584)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2019	11,188	4,056,145	362.5400	103,826			65,253		65,253	(46,624)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2019	13,490	4,888,182	362.3600	126,265			79,588		79,588	(56,533)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2019	1,399	503,964	360.2600	15,528			9,558		9,558	(6,230)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2019	298	110,296	369.6000	2,202			1,103		1,103	(970)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2019	425	157,436	370.7600	2,968			1,444		1,444	(1,318)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	596	214,610	360.0000	8,662			5,482		5,482	(2,564)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	1,386	497,434	359.0000	20,756			13,329		13,329	(6,095)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	1,256	452,361	360.1400	18,163			11,478		11,478	(5,384)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	12,643	4,552,994	360.1300	182,939			115,583		115,583	(54,202)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	29,743	10,700,302	359.7600	435,436			276,514		276,514	(128,604)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	31,661	11,759,286	371.4100	316,612			166,690		166,690	(100,321)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	1,151	435,195	377.9800	9,130			4,236		4,236	(2,941)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	1,901	684,386	360.0400	27,581			17,449		17,449	(8,167)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2019	1,333	480,004	360.0900	14,890			9,202		9,202	(5,965)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	6,118	2,261,364	369.6000	65,100			35,384		35,384	(20,468)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	58,435	21,027,139	359.8400	853,146			541,295		541,295	(252,202)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	63,352	23,371,853	368.9200	689,904			379,340		379,340	(216,167)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	4,796	1,770,742	369.1800	51,753			28,342		28,342	(16,243)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	56,483	20,797,778	368.2100	629,791			350,602		350,602	(196,692)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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	09/12/2017	09/11/2020	15,156	5,571,715	367.6200	172,326			96,908		96,908	(53,665)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2017	09/11/2020	147,370	54,114,389	367.2000	1,699,180			962,259		962,259	(527,950)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2017	09/11/2019	472	170,000	360.0700	5,278			3,263		3,263	(2,114)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2017	09/11/2019	6,465	2,324,451	359.5500	73,829			46,101		46,101	(29,369)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2017	09/11/2019	16,033	5,882,585	366.9000	133,717			71,508		71,508	(57,661)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2017	09/11/2019	1,334	492,016	368.8000	10,219			5,218		5,218	(4,472)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2017	09/11/2019	8,921	3,272,445	366.8200	74,670			40,005		40,005	(32,176)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2017	09/11/2019	395	144,849	366.6500	3,334			1,792		1,792	(1,434)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2017	09/11/2019	11,716	4,277,662	365.1200	105,793			58,868		58,868	(44,835)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/21/2017	09/20/2019	155	55,233	355.2900	1,719			1,426		1,426	(785)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/21/2017	09/20/2019	5,221	1,892,618	362.5100	42,185			31,378		31,378	(21,722)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/21/2017	09/20/2019	2,438	889,482	364.8200	17,701			12,648		12,648	(9,421)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/21/2017	09/18/2020	810	287,912	355.5300	11,475			9,093		9,093	(3,832)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/21/2017	09/18/2020	3,768	1,340,964	355.9200	52,746			41,610		41,610	(17,688)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/21/2017	09/18/2020	6,068	2,161,429	356.2100	84,161			66,189		66,189	(28,318)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/21/2017	09/18/2020	18,366	6,551,575	356.7300	250,507			195,905		195,905	(84,791)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/21/2017	09/18/2020	11,213	4,129,415	368.2700	103,720			69,789		69,789	(38,988)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/21/2017	09/18/2020	6,706	2,511,143	374.4700	49,556			30,199		30,199	(19,308)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/21/2017	09/18/2020	13,893	4,954,116	356.5800	190,479			149,161		149,161	(64,345)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/21/2017	09/18/2020	15,935	5,827,728	365.7100	161,266			112,567		112,567	(59,449)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/21/2017	09/20/2019	1,109	394,278	355.6800	12,061			9,952		9,952	(5,550)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/21/2017	09/18/2020	48,818	17,402,787	356.4800	671,253			526,381		526,381	(226,561)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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.	09/21/2017	09/18/2020	35,210	12,882,114	365.8700	314,069			246,789		246,789	(130,793)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	16,059	5,854,582	364.5700	168,939			119,862		119,862	(61,730)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	28,224	10,297,388	364.8500	294,090			207,843		207,843	(107,706)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	25,325	9,212,320	363.7600	274,019			196,472		196,472	(99,393)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	76,478	27,841,153	364.0400	819,847			585,468		585,468	(298,020)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/20/2019	968	345,513	357.0900	9,918			8,029		8,029	(4,681)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/20/2019	269	95,528	355.4000	2,959			2,450		2,450	(1,355)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/20/2019	1,508	536,160	355.5600	16,482			13,627		13,627	(7,572)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/20/2019	2,323	828,602	356.7300	24,180			19,669		19,669	(11,339)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/20/2019	15,064	5,468,775	363.0300	118,857			87,634		87,634	(61,671)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/20/2019	2,099	767,229	365.5300	14,735			10,395		10,395	(7,918)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/20/2019	6,922	2,508,816	362.4200	56,141			41,839		41,839	(28,880)						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30.	09/18/2017	09/14/2018	30,293,962	30,293,962	2,500.2300	1,167,529			2,896,970		2,896,970	175,943						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30.	09/18/2017	09/14/2018	45,147,060	45,147,060	2,500.2300	1,540,869			3,992,682		3,992,682	268,235						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/03/2019	890	314,999	354.1300	11,039			8,768		8,768	(4,599)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/03/2019	381	139,691	366.4700	2,775			1,808		1,808	(1,392)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/03/2019	3,311	1,197,278	361.5700	30,100			21,404		21,404	(14,150)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/03/2019	11,370	4,109,786	361.4600	103,808			73,983		73,983	(48,746)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/03/2019	4,068	1,466,727	360.5700	38,603			27,921		27,921	(17,893)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/02/2020	153	54,389	355.4600	2,292			1,734		1,734	(724)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/02/2020	13,341	4,732,999	354.7600	204,257			155,694		155,694	(63,995)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/02/2020	7,316	2,595,488	354.7900	111,855			85,266		85,266	(35,070)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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	10/04/2017	10/02/2020	21,216	7,522,515	354.5600	326,734			249,665		249,665	(102,167)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2017	10/02/2020	10,878	3,987,941	366.6000	113,351			74,347		74,347	(39,622)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2017	10/02/2020	8,976	3,340,302	372.1200	77,107			46,435		46,435	(27,883)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2017	10/03/2019	295	104,489	354.5600	3,595			2,839		2,839	(1,510)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2017	10/02/2020	36,320	12,883,723	354.7300	556,419			424,382		424,382	(174,318)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2017	10/02/2020	33,045	12,030,577	364.0700	375,388			255,004		255,004	(128,610)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2017	10/02/2020	37,614	13,337,176	354.5800	578,880			442,255		442,255	(181,058)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2017	10/02/2020	33,095	12,039,361	363.7800	379,602			258,909		258,909	(129,755)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2017	10/02/2020	24,007	8,723,987	363.3900	278,964			191,282		191,282	(95,049)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2017	10/02/2020	39,629	14,382,509	362.9300	467,225			322,603		322,603	(158,699)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2017	10/02/2020	70,700	25,606,862	362.1900	854,764			595,606		595,606	(288,291)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2017	10/02/2020	78,802	28,523,136	361.9600	959,807			670,923		670,923	(323,114)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2017	10/03/2019	198	70,058	354.5100	2,415			1,909		1,909	(1,013)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2017	10/03/2019	863	305,619	354.3200	10,627			8,417		8,417	(4,441)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2017	10/03/2019	1,890	671,239	355.1400	22,530			17,652		17,652	(9,555)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2017	10/03/2019	3,432	1,216,639	354.5100	41,938			33,152		33,152	(17,598)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2017	10/03/2019	1,858	657,851	354.0600	23,132			18,382		18,382	(9,623)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2017	10/03/2019	12,105	4,377,701	361.6500	109,669			77,864		77,864	(51,607)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2017	10/03/2019	8,759	3,182,010	363.2900	73,750			50,931		50,931	(35,527)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	04/26/2019	442	115,872	262.3800	3,922			3,070		3,070	(2,936)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	04/26/2019	928	244,312	263.2500	7,824			6,006		6,006	(6,011)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	07/31/2019	169	44,681	264.1500	1,448			1,112		1,112	(1,036)						003

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

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	07/31/2019	19,900	5,278,345	265.2500	159,793			120,028		120,028	(117,612)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	07/31/2019	13,804	3,658,339	265.0200	112,365			84,793		84,793	(82,204)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	07/31/2019	8,421	2,224,931	264.2100	71,832			55,106		55,106	(51,460)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	07/31/2019	2,455	654,214	266.4400	18,391			13,454		13,454	(13,933)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	07/31/2020	963	247,698	257.1300	14,122			11,688		11,688	(6,454)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	07/31/2019	9,528	2,477,948	260.0600	101,954			84,418		84,418	(65,228)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	07/31/2019	4,560	1,183,512	259.5200	50,210			41,921		41,921	(31,615)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	07/31/2020	195	50,653	259.9200	2,559			2,045		2,045	(1,233)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	07/31/2020	298	78,842	264.5100	3,234			2,416		2,416	(1,685)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	07/31/2019	132	34,194	259.3000	1,469			1,230		1,230	(919)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	08/30/2019	9,657	2,572,529	266.4000	74,260			54,707		54,707	(54,518)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	08/30/2019	32,464	8,705,313	268.1500	225,303			159,568		159,568	(172,010)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	08/30/2019	6,041	1,633,145	270.3600	36,667			24,595		24,595	(29,294)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	08/30/2019	4,196	1,095,129	260.9700	43,516			35,536		35,536	(27,849)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	08/30/2019	11,015	2,879,948	261.4500	111,475			90,230		90,230	(72,214)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	07/31/2020	851	225,290	264.7600	9,139			6,796		6,796	(4,779)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	08/30/2019	4,382	1,146,043	261.5600	44,079			35,617		35,617	(28,642)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	08/30/2019	778	202,959	260.8700	8,115			6,634		6,634	(5,176)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	07/31/2019	169	43,799	259.7800	1,831			1,523		1,523	(1,161)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	06/30/2020	6,396	1,707,551	266.9800	61,400			43,870		43,870	(33,833)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	04/28/2020	2,617	675,906	258.2900	35,563			29,059		29,059	(17,442)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	04/28/2020	18,116	4,768,388	263.2200	199,453			151,452		151,452	(107,586)						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
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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	05/29/2020	496	128,642	259.1300	6,588			5,320		5,320	(3,232)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	05/30/2019	146	38,629	264.1500	1,198			908		908	(911)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	04/28/2020	2,834	748,750	264.2400	29,809			22,252		22,252	(16,371)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	04/28/2020	2,126	561,429	264.0600	22,558			16,884		16,884	(12,344)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	05/29/2020	2,136	554,823	259.7500	27,640			22,124		22,124	(13,718)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	04/28/2020	10,214	2,646,293	259.0900	134,311			108,538		108,538	(66,946)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	04/28/2020	6,086	1,577,647	259.2200	79,607			64,210		64,210	(39,779)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	05/29/2020	598	158,905	265.5500	6,026			4,406		4,406	(3,315)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	05/29/2020	1,999	530,823	265.4900	20,194			14,776		14,776	(11,097)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	06/30/2020	1,003	268,484	267.5500	9,383			6,639		6,639	(5,217)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	06/28/2019	527	140,577	266.8500	3,751			2,688		2,688	(2,967)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	06/28/2019	1,346	358,809	266.6100	9,730			7,011		7,011	(7,645)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	06/28/2019	748	199,831	267.0900	5,252			3,740		3,740	(4,175)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	06/28/2019	110	28,847	261.9400	1,046			834		834	(726)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	06/28/2019	118	30,990	262.0900	1,114			886		886	(776)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	05/29/2020	2,499	662,500	265.1200	25,663			18,896		18,896	(14,018)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	06/28/2019	54	13,831	258.1400	624			531		531	(387)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	05/29/2020	6,572	1,738,759	264.5700	69,138			51,409		51,409	(37,440)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	08/30/2019	20,075	5,364,744	267.2300	147,153			106,406		106,406	(110,056)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/18/2017	10/17/2019	615	219,493	356.7600	7,697			5,319		5,319	(2,984)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/18/2017	10/16/2020	1,268	453,790	357.9800	19,179			12,987		12,987	(5,684)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/18/2017	10/16/2020	10,125	3,624,101	357.9200	153,502			104,006		104,006	(45,456)						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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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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.	10/18/2017	10/16/2020	3,324	1,187,835	357.3200	51,327			35,039		35,039	(15,114)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/18/2017	10/16/2020	26,298	9,400,601	357.4600	404,468			275,532		275,532	(119,219)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/18/2017	10/16/2020	6,124	2,263,059	369.5400	63,812			36,592		36,592	(20,557)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/18/2017	10/16/2020	18,994	7,124,102	375.0700	163,159			85,236		85,236	(53,856)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/18/2017	10/16/2020	62,247	22,258,447	357.5800	953,631			648,825		648,825	(281,473)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/18/2017	10/16/2020	45,986	16,892,659	367.3400	515,968			306,351		306,351	(164,180)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/18/2017	10/16/2020	17,997	6,428,092	357.1700	279,138			190,917		190,917	(82,087)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/18/2017	10/16/2020	15,928	5,843,249	366.8500	181,581			108,669		108,669	(57,628)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/18/2017	10/17/2019	1,044	375,001	359.1000	11,894			7,918		7,918	(4,773)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/18/2017	10/16/2020	50,419	18,464,118	366.2100	587,387			354,780		354,780	(185,571)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/18/2017	10/16/2020	10,015	3,672,360	366.6900	114,771			68,857		68,857	(36,391)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/18/2017	10/16/2020	113,713	41,514,181	365.0800	1,374,785			844,518		844,518	(431,106)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/18/2017	10/16/2020	39,086	14,261,813	364.8800	475,680			293,048		293,048	(148,950)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/18/2017	10/17/2019	4,162	1,489,797	357.9100	49,742			33,763		33,763	(19,622)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/18/2017	10/17/2019	11,666	4,252,432	364.5200	105,693			63,898		63,898	(45,464)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/18/2017	10/17/2019	7,239	2,649,993	366.0500	61,318			35,975		35,975	(26,823)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/18/2017	10/17/2019	3,175	1,160,502	365.5700	27,459			16,268		16,268	(11,954)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/18/2017	10/17/2019	12,147	4,422,249	364.0700	112,236			68,432		68,432	(48,024)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/18/2017	10/17/2019	1,700	617,748	363.4600	16,112			9,945		9,945	(6,849)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/18/2017	10/17/2019	101	36,943	365.0500	896			536		536	(388)						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30.	10/17/2017	10/15/2018	44,865,474	44,865,474	2,553.1700	1,568,811			3,357,049		3,357,049	269,013						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30.	10/17/2017	10/15/2018	23,396,730	23,396,730	2,553.1700	921,527			1,910,989		1,910,989	136,894						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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/Index	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT09	10/23/2017	10/15/2018	4,855	12,396,662	2,553.1700	529,141			638,424		638,424	(71,399)						003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT09	10/23/2017	10/15/2018	9,968	25,448,748	2,553.1700	1,204,075			1,504,481		1,504,481	(169,374)						003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT09	10/23/2017	10/15/2018			2,782.9600	(0)												003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT09	10/23/2017	10/15/2018			2,834.0200	(0)												003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	10/25/2017	10/24/2019	147	40,764	276.7600	794			778		778	(321)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	10/25/2017	10/23/2020	4,706	1,290,115	274.1600	40,563			37,843		37,843	(11,323)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	10/25/2017	10/23/2020	22,080	6,021,761	272.7200	203,802			192,121		192,121	(54,904)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	10/25/2017	10/24/2019	332	91,695	276.5800	1,807			1,774		1,774	(728)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	10/25/2017	10/24/2019	1,673	456,219	272.6400	11,613			11,908		11,908	(4,158)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	10/25/2017	10/24/2019	1,078	294,475	273.2900	7,198			7,328		7,328	(2,645)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	10/25/2017	10/23/2020	1,071	297,769	277.9800	7,670			6,918		6,918	(2,337)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	10/25/2017	10/23/2020	1,013	268,672	265.2900	12,973			12,842		12,842	(2,902)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	10/25/2017	10/23/2020	1,409	375,252	266.3100	17,289			17,018		17,018	(3,971)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	10/25/2017	10/23/2020	7,373	1,966,067	266.6700	89,062			87,501		87,501	(20,645)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	10/25/2017	10/23/2020	6,475	1,776,804	274.3900	55,236			51,417		51,417	(15,495)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/31/2019	812	291,180	358.7600	10,827			6,354		6,354	(3,734)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/31/2019	666	244,459	367.3100	6,269			3,108		3,108	(2,362)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/31/2019	991	363,498	366.7700	9,554			4,792		4,792	(3,584)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/31/2019	205	75,558	369.2600	1,770			840		840	(678)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/30/2020	1,141	408,955	358.3300	19,105			11,597		11,597	(5,072)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/30/2020	9,801	3,518,021	358.9400	161,131			97,002		97,002	(42,985)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/30/2020	192	69,000	358.9100	3,164			1,905		1,905	(844)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/30/2020	29,824	10,708,857	359.0700	488,515			293,504		293,504	(130,426)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/30/2020	2,944	1,090,718	370.5200	33,677			16,942		16,942	(9,612)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/30/2020	14,223	5,355,026	376.5100	132,841			59,942		59,942	(38,562)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/30/2020	47,762	17,148,321	359.0400	782,812			470,647		470,647	(209,009)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/31/2019	1,817	654,004	359.9600	23,129			13,288		13,288	(8,096)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/30/2020	53,333	19,652,736	368.4900	652,265			339,472		339,472	(184,523)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/30/2020	2,286	820,764	359.1100	37,392			22,454		22,454	(9,986)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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	11/02/2017	10/30/2020	3,897	1,433,385	367.8600	48,629			25,577		25,577	(13,718)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/02/2017	10/30/2020	52,091	19,159,191	367.8000	651,142			342,928		342,928	(183,692)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/02/2017	10/30/2020	938	344,166	366.9300	12,062			6,440		6,440	(3,387)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/02/2017	10/30/2020	124,183	45,520,696	366.5600	1,615,627			867,937		867,937	(452,820)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/02/2017	10/30/2020	16,492	6,028,827	365.5700	221,317			120,823		120,823	(61,721)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/02/2017	10/31/2019	3,471	1,246,355	359.0600	45,750			26,721		26,721	(15,845)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/02/2017	10/31/2019	224	83,687	373.9200	1,569			666		666	(617)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/02/2017	10/31/2019	842	301,922	358.5000	11,344			6,690		6,690	(3,901)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/02/2017	10/31/2019	13,027	4,763,656	365.6700	131,575			67,561		67,561	(48,878)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/02/2017	10/31/2019	15,558	5,725,302	367.9900	142,203			69,506		69,506	(53,918)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/02/2017	10/31/2019	22,320	8,167,345	365.9200	222,977			113,939		113,939	(83,054)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/02/2017	10/31/2019	1,710	624,348	365.1500	17,646			9,162		9,162	(6,526)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/14/2017	11/13/2019	839	304,941	363.2500	8,051			5,132		5,132	(3,398)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/14/2017	11/13/2020	21,588	8,197,801	379.7400	156,944			77,480		77,480	(52,619)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/14/2017	11/13/2020	48,557	17,606,609	362.6000	636,577			411,773		411,773	(195,629)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/14/2017	11/13/2020	60,401	22,461,186	371.8700	581,658			328,643		328,643	(189,747)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/14/2017	11/13/2020	61,401	22,802,653	371.3700	601,734			342,619		342,619	(195,765)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/14/2017	11/13/2020	144,778	53,518,469	369.6600	1,504,239			879,633		879,633	(484,967)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/14/2017	11/13/2019	1,328	478,371	360.1300	14,519			9,741		9,741	(5,881)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/14/2017	11/13/2019	3,221	1,165,415	361.8100	32,823			21,442		21,442	(13,605)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/14/2017	11/13/2019	10,353	3,819,558	368.9300	77,130			44,325		44,325	(34,727)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/14/2017	11/13/2019	5,936	2,202,631	371.0400	40,071			22,083		22,083	(18,412)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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.	11/14/2017	11/13/2019	12,016	4,433,383	368.9600	89,398			51,343		51,343	(40,261)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/14/2017	11/13/2020	312	113,548	363.5400	3,973			2,538		2,538	(1,230)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/14/2017	11/13/2020	12,396	4,492,281	362.4000	163,626			106,074		106,074	(50,181)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/14/2017	11/13/2020	17,122	6,199,512	362.0800	228,235			148,640		148,640	(69,841)						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Credit Suisse Intl.	E58DKGMJYYYJLN8C3868...	11/16/2017	11/15/2018	25,903,434	25,903,434	2,564.6200	1,258,907			1,856,706		1,856,706	100,726						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT09	11/16/2017	11/15/2018	46,886,913	46,886,913	2,564.6200	2,008,495			2,989,791		2,989,791	153,396						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2019	1,749	632,242	361.5600	20,582			11,975		11,975	(7,427)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2020	7,597	2,740,863	360.7700	116,770			70,444		70,444	(31,920)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2020	33,860	12,180,018	359.7200	537,015			328,630		328,630	(145,646)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2020	19,327	7,309,089	378.1800	167,952			76,692		76,692	(49,837)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2020	77,092	27,785,398	360.4200	1,197,234			725,835		725,835	(326,469)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2020	69,201	25,603,008	369.9800	795,120			418,503		418,503	(229,870)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2020	48,532	17,923,176	369.3100	570,245			303,264		303,264	(164,277)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2020	166,032	61,132,813	368.2000	2,022,264			1,094,676		1,094,676	(579,473)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2019	896	324,752	362.4300	10,188			5,835		5,835	(3,712)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2019	3,245	1,171,795	361.1400	38,839			22,761		22,761	(13,945)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2019	1,834	688,378	375.4200	11,772			5,157		5,157	(4,784)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2019	17,811	6,554,870	368.0200	160,123			82,474		82,474	(61,743)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2019	17,569	6,484,633	369.1000	150,564			75,899		75,899	(58,630)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2019	157	57,777	367.5400	1,443			750		750	(554)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2019	16,584	6,094,053	367.4700	152,737			79,518		79,518	(58,585)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2020	834	299,084	358.4500	13,751			8,551		8,551	(3,690)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	11/28/2017	09/27/2019	810	211,054	260.6500	13,939			11,832		11,832	(2,420)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	11/28/2017	09/29/2020	7,461	1,952,516	261.6900	139,388			111,436		111,436	(21,047)						003

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	11/28/2017	09/29/2020	1,897	511,493	269.5700	26,230			19,398		19,398	(4,747)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	11/28/2017	09/29/2020	11,289	3,047,014	269.9100	153,911			113,401		113,401	(28,048)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	11/28/2017	09/29/2020	19,434	5,206,843	267.9200	287,039			216,076		216,076	(50,171)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	11/28/2017	09/27/2019	682	178,978	262.4200	10,877			9,075		9,075	(2,001)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	11/28/2017	09/27/2019	1,545	419,981	271.7900	15,650			11,541		11,541	(3,854)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	11/28/2017	09/27/2019	1,510	404,699	267.9700	18,599			14,525		14,525	(4,082)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	11/28/2017	09/27/2019	1,640	439,997	268.3400	19,827			15,405		15,405	(4,405)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	11/28/2017	09/27/2019	1,335	360,097	269.7500	15,035			11,448		11,448	(3,489)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	11/28/2017	09/29/2020	10,817	2,964,277	274.0400	123,927			87,055		87,055	(24,432)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	11/28/2017	09/29/2020	2,335	611,477	261.8700	43,341			34,596		34,596	(6,573)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	11/28/2017	09/29/2020	2,028	531,735	262.2200	37,167			29,575		29,575	(5,686)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	11/30/2017	08/30/2019	62	15,872	257.7800	1,425			1,033		1,033	(188)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	11/30/2017	08/31/2020	1,045	283,067	270.9400	16,532			9,852		9,852	(2,518)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	11/30/2017	08/31/2020	2,552	661,175	259.0700	61,184			42,512		42,512	(7,393)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	11/30/2017	08/31/2020	2,510	652,137	259.8600	58,670			40,414		40,414	(7,204)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	11/30/2017	08/31/2020	5,261	1,365,033	259.4400	124,666			86,270		86,270	(15,179)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	11/30/2017	08/31/2020	754	202,107	268.1000	13,274			8,246		8,246	(1,922)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	11/30/2017	08/31/2020	10,823	2,878,215	265.9400	206,051			131,856		131,856	(28,592)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	11/30/2017	08/31/2020	3,036	789,717	260.1500	70,309			48,277		48,277	(8,683)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	11/30/2017	08/31/2020	358	95,449	266.8400	6,594			4,169		4,169	(932)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	11/30/2017	08/31/2020	10,392	2,780,065	267.5200	186,916			117,056		117,056	(26,776)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	11/30/2017	08/31/2020	18,406	4,884,675	265.3800	357,438			230,429		230,429	(49,050)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	11/30/2017	08/30/2019	440	113,993	259.3000	9,628			6,837		6,837	(1,332)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	11/30/2017	08/31/2020	128	33,880	265.1000	2,506			1,622		1,622	(342)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	11/30/2017	08/31/2020	2,481	656,737	264.7600	49,227			31,989		31,989	(6,672)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	11/30/2017	08/30/2019	192	49,552	258.0700	4,399			3,176		3,176	(586)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	11/30/2017	08/30/2019	46	12,231	267.4600	718			446		446	(126)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	11/30/2017	08/30/2019	356	95,122	267.1000	5,684			3,555		3,555	(989)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	11/30/2017	08/30/2019	1,306	349,760	267.8100	20,197			12,461		12,461	(3,580)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	11/30/2017	08/30/2019	7,652	2,024,390	264.5400	136,314			89,260		89,260	(22,118)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	11/30/2017	08/30/2019	1,390	370,818	266.7200	22,563			14,213		14,213	(3,885)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	11/30/2017	08/31/2020	125	32,380	260.0600	2,892			1,988		1,988	(357)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	09/30/2019	69	18,354	264.5400	733			466		466	(413)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	09/30/2019	34,558	9,316,227	269.5800	276,812			156,340		156,340	(172,496)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	09/30/2020	387	102,349	264.2300	5,078			3,282		3,282	(2,189)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	09/30/2020	127	34,269	269.5800	1,336			784		784	(615)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	10/30/2019	3,682	991,421	269.2300	30,785			17,725		17,725	(18,569)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	10/30/2019	4,775	1,273,997	266.8000	45,554			27,766		27,766	(26,290)						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/06/2017	10/30/2019	5,728	1,537,362	268.3900	50,178			29,469		29,469	(29,809)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/06/2017	10/30/2019	15,923	4,246,303	266.6800	153,018			93,430		93,430	(88,024)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/06/2017	10/30/2019	21,900	5,978,719	273.0000	147,387			76,964		76,964	(94,406)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/06/2017	10/30/2019	16,072	4,446,762	276.6800	86,306			40,501		40,501	(57,989)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/06/2017	10/30/2019	281	76,518	272.2100	1,982			1,057		1,057	(1,255)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/06/2017	09/30/2019	594	157,029	264.1500	6,408			4,105		4,105	(3,586)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/06/2017	10/30/2019	29,811	8,126,227	272.5900	205,399			108,551		108,551	(130,881)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/06/2017	10/30/2019	65,245	17,787,690	272.6300	448,884			236,757		236,757	(285,940)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/06/2017	10/30/2020	512	138,133	269.5800	5,457			3,218		3,218	(2,474)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/06/2017	11/29/2019	209	56,595	271.4400	1,572			868		868	(961)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/06/2017	11/29/2019	269	72,975	270.8100	2,107			1,181		1,181	(1,273)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/06/2017	11/29/2019	2,919	792,929	271.6300	21,777			11,966		11,966	(13,343)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/06/2017	11/29/2019	2,971	836,724	281.6000	12,004			4,929		4,929	(8,229)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/06/2017	11/29/2019	13,337	3,615,835	271.1100	102,563			57,038		57,038	(62,275)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/06/2017	11/29/2019	31,279	8,464,103	270.6000	247,417			139,378		139,378	(149,077)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/06/2017	11/29/2019	8,031	2,248,018	279.9200	36,219			15,710		15,710	(24,502)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/06/2017	09/30/2019	1,010	265,975	263.2300	11,428			7,455		7,455	(6,261)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/06/2017	11/29/2019	31,138	8,691,620	279.1300	147,595			65,709		65,709	(99,250)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/06/2017	11/29/2019	33,949	9,406,461	277.0800	183,322			86,754		86,754	(120,592)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/06/2017	11/29/2019	77,469	21,472,188	277.1700	416,011			196,343		196,343	(273,925)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/06/2017	11/30/2020	528	145,233	275.1100	4,487			2,384		2,384	(2,107)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/06/2017	09/30/2019	202	55,563	274.8200	1,181			576		576	(799)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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.	12/06/2017	09/30/2019	7,338	1,932,797	263.4100	82,181			53,449		53,449	(45,230)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	09/30/2019	9,599	2,526,814	263.2400	108,468			70,773		70,773	(59,458)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	09/30/2019	18,535	4,977,058	268.5200	157,734			91,472		91,472	(96,397)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	09/30/2019	9,020	2,460,014	272.7300	59,983			31,107		31,107	(39,360)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	09/30/2019	20,383	5,492,523	269.4700	164,284			93,056		93,056	(102,183)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/05/2017	06/28/2019	377	96,651	256.4700	8,545			6,695		6,695	(1,168)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/05/2017	06/30/2020	1,139	294,342	258.4400	26,180			19,286		19,286	(3,565)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/05/2017	06/30/2020	4,637	1,231,265	265.5300	83,062			56,568		56,568	(13,198)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/05/2017	06/30/2020	352	90,672	257.3500	8,393			6,248		6,248	(1,114)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/05/2017	06/30/2020	8,058	2,076,804	257.7400	189,525			140,566		140,566	(25,388)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/05/2017	06/30/2020	4,465	1,151,372	257.8500	104,651			77,535		77,535	(14,056)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/05/2017	06/30/2020	4,497	1,189,166	264.4300	83,906			57,928		57,928	(13,022)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/05/2017	06/30/2020	1,071	283,105	264.3400	20,048			13,856		13,856	(3,105)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/05/2017	06/30/2020	4,941	1,314,772	266.1100	86,594			58,538		58,538	(13,927)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/05/2017	06/30/2020	13,884	3,659,448	263.5700	267,290			186,443		186,443	(40,715)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/05/2017	06/30/2020	7,570	1,991,400	263.0800	148,318			104,048		104,048	(22,354)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/05/2017	07/31/2019	206	52,886	256.3900	4,726			3,681		3,681	(644)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/05/2017	07/31/2019	312	83,599	267.6800	4,463			2,958		2,958	(865)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/05/2017	07/31/2019	328	85,000	259.4300	6,689			5,035		5,035	(1,000)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/05/2017	07/31/2019	85	22,695	268.0100	1,191			785		785	(233)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/05/2017	07/31/2019	694	182,366	262.7000	12,401			8,929		8,929	(2,056)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/05/2017	07/31/2019	2,085	551,043	264.2400	34,859			24,516		24,516	(6,073)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/05/2017	07/31/2019	2,504	657,721	262.6900	44,746			32,223		32,223	(7,417)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/05/2017	07/31/2020	3,417	925,098	270.7000	50,678			32,127		32,127	(8,586)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/05/2017	07/31/2020	874	224,817	257.3100	20,970			15,569		15,569	(2,662)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/05/2017	07/31/2020	95	24,629	257.9500	2,245			1,657		1,657	(289)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/05/2017	07/31/2020	5,948	1,530,712	257.3300	142,676			105,909		105,909	(18,120)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/05/2017	07/31/2020	8,486	2,239,132	263.8600	163,140			113,070		113,070	(23,955)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/05/2017	07/31/2020	8,244	2,181,121	264.5800	154,421			106,116		106,116	(23,033)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/05/2017	07/31/2020	15,667	4,126,303	263.3800	306,388			213,546		213,546	(44,518)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/05/2017	06/28/2019	3,212	830,676	258.6100	67,104			51,305		51,305	(9,878)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/05/2017	06/28/2019	27	7,169	265.6200	418			289		289	(77)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/05/2017	06/28/2019	470	124,242	264.4000	7,694			5,426		5,426	(1,370)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/05/2017	06/28/2019	1,741	458,652	263.3900	29,821			21,370		21,370	(5,140)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/05/2017	06/28/2019	515	137,020	266.2800	7,727			5,279		5,279	(1,460)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/05/2017	06/28/2019	476	125,170	262.8400	8,354			6,037		6,037	(1,414)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/05/2017	06/28/2019	445	117,660	264.3400	7,308			5,159		5,159	(1,299)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	06/30/2020	89	22,966	258.3900	2,046			1,508		1,508	(278)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	06/30/2020	1,009	260,198	257.9100	23,598			17,473		17,473	(3,174)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2020	3,212	829,043	258.1000	75,157			55,388		55,388	(9,707)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2020	5,236	1,351,226	258.0700	122,628			90,399		90,399	(15,827)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2020	2,884	764,611	265.1300	52,950			36,145		36,145	(7,994)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2020	162	41,827	257.9500	3,812			2,814		2,814	(491)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2020	1,702	453,972	266.7300	29,448			19,706		19,706	(4,600)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2020	1,875	500,347	266.8700	32,269			21,555		21,555	(5,055)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2020	5,590	1,478,138	264.4400	105,238			72,440		72,440	(15,649)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	01/31/2019	552	136,358	247.0700	16,777			14,514		14,514	(1,661)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	01/31/2019	396	98,390	248.5600	11,473			9,839		9,839	(1,196)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	01/31/2019	532	132,075	248.3500	15,520			13,326		13,326	(1,607)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	01/31/2020	282	68,258	242.3500	10,101			8,536		8,536	(882)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	01/31/2020	1,396	337,449	241.8000	50,751			43,004		43,004	(4,374)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	01/31/2020	753	181,839	241.5400	27,557			23,379		23,379	(2,360)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	01/31/2020	2,021	499,090	246.9800	64,029			52,744		52,744	(6,282)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	02/28/2019	154	37,490	243.2200	5,266			4,621		4,621	(467)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	02/28/2019	874	220,835	252.6600	22,098			18,277		18,277	(2,702)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	02/28/2019	449	113,589	252.9600	11,230			9,264		9,264	(1,389)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	02/28/2019	179	44,035	246.2400	5,593			4,835		4,835	(545)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	02/28/2019	527	136,855	259.5300	10,154			7,778		7,778	(1,634)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	02/28/2020	515	128,351	249.3800	15,276			12,361		12,361	(1,563)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	02/28/2020	433	108,060	249.3600	12,870			10,416		10,416	(1,316)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	02/28/2020	3,897	958,908	246.0700	126,988			104,937		104,937	(11,920)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	02/28/2020	1,136	287,689	253.3300	29,898			23,486		23,486	(3,393)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	02/28/2020	3,567	903,338	253.2700	94,079			73,940		73,940	(10,658)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	02/28/2020	4,907	1,229,814	250.6300	140,361			112,587		112,587	(14,833)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	03/29/2019	1,439	362,944	252.2900	37,036			30,615		30,615	(4,334)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	03/29/2019	175	43,801	249.9500	4,887			4,114		4,114	(526)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	03/29/2019	624	158,179	253.4600	15,407			12,607		12,607	(1,881)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	03/29/2019	900	231,164	256.7400	19,626			15,531		15,531	(2,713)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	03/29/2019	2,018	520,298	257.8400	42,083			32,871		32,871	(6,076)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	03/29/2019	1,257	322,015	256.2100	27,974			22,267		22,267	(3,789)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	03/29/2019	3,418	887,235	259.5400	66,411			50,756		50,756	(10,245)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	03/31/2020	917	230,531	251.3200	25,819			20,571		20,571	(2,733)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	03/31/2020	3,686	921,484	250.0100	107,850			86,757		86,757	(11,018)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	03/31/2020	10,505	2,624,229	249.8100	309,182			249,066		249,066	(31,415)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	03/31/2020	5,034	1,296,361	257.5400	116,191			87,803		87,803	(14,470)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	03/31/2020	3,994	1,027,467	257.2500	93,101			70,551		70,551	(11,511)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	03/31/2020	16,272	4,151,719	255.1500	406,499			313,981		313,981	(47,655)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	04/26/2019	2,748	705,758	256.8400	60,077			47,497		47,497	(7,976)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	04/26/2019	687	176,182	256.4100	15,276			12,134		12,134	(1,996)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/07/2017	04/26/2019	293	76,393	260.3000	5,570			4,219		4,219	(841)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/07/2017	04/26/2019	69	17,715	254.9300	1,634			1,318		1,318	(202)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/07/2017	04/26/2019	415	108,092	260.6700	7,746			5,838		5,838	(1,186)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/07/2017	04/28/2020	893	224,999	251.8800	24,826			19,573		19,573	(2,774)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/07/2017	04/28/2020	2,575	643,524	249.9200	75,820			60,653		60,653	(8,075)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/07/2017	04/28/2020	790	197,761	250.3400	22,979			18,327		18,327	(2,473)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/07/2017	04/28/2020	4,659	1,165,338	250.1000	136,488			109,045		109,045	(14,601)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/07/2017	04/28/2020	2,843	731,171	257.1900	66,800			50,295		50,295	(8,513)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/07/2017	04/28/2020	6,322	1,629,717	257.7900	145,594			108,981		108,981	(18,835)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/07/2017	04/28/2020	2,165	557,412	257.4200	50,491			37,931		37,931	(6,472)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/07/2017	04/28/2020	15,899	4,052,494	254.8900	402,596			309,610		309,610	(48,426)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/07/2017	05/31/2019	289	73,001	252.3200	7,519			6,204		6,204	(830)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/07/2017	05/31/2019	785	200,732	255.8200	17,987			14,385		14,385	(2,239)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/07/2017	05/31/2019	317	80,762	254.5300	7,628			6,176		6,176	(907)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/07/2017	05/31/2019	492	129,543	263.3100	8,288			6,029		6,029	(1,358)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/07/2017	05/31/2019	1,732	448,886	259.1900	34,803			26,820		26,820	(4,894)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/07/2017	05/31/2019	123	31,917	258.9600	2,500			1,932		1,932	(349)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/07/2017	05/31/2019	1,055	278,296	263.8900	17,305			12,472		12,472	(2,898)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/07/2017	05/31/2019	1,329	343,209	258.2500	27,736			21,613		21,613	(3,769)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/12/2017	12/11/2019	2,702	976,029	361.2900	33,337			19,046		19,046	(11,544)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/12/2017	12/11/2020	1,502	542,525	361.3100	23,334			13,700		13,700	(6,226)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/12/2017	12/11/2020	10,016	3,619,141	361.3500	155,442			91,224		91,224	(41,490)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/12/2017	12/11/2020	28,672	10,354,961	361.1500	447,860			263,444		263,444	(119,321)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/12/2017	12/11/2020	16,527	6,266,273	379.1500	143,456			63,190		63,190	(41,371)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/12/2017	12/11/2020	39,021	14,115,821	361.7500	598,581			349,224		349,224	(160,164)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/12/2017	12/11/2020	54,860	20,368,603	371.2800	622,667			314,739		314,739	(175,727)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/12/2017	12/11/2020	48,304	17,884,003	370.2400	567,570			291,625		291,625	(159,395)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/12/2017	12/11/2020	163,710	60,423,643	369.0900	1,997,259			1,044,974		1,044,974	(557,841)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/12/2017	12/11/2019	1,430	516,765	361.4700	17,513			9,977		9,977	(6,079)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/12/2017	12/11/2019	110	39,737	360.8200	1,384			797		797	(477)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/12/2017	12/11/2019	4,011	1,450,297	361.5600	48,977			27,851		27,851	(17,012)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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	12/12/2017	12/11/2019	603	225,867	374.7400	4,177			1,825		1,825	(1,624)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/12/2017	12/11/2019	6,326	2,333,394	368.8600	57,060			28,309		28,309	(21,317)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/12/2017	12/11/2019	14,841	5,484,774	369.5700	129,858			63,465		63,465	(48,768)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/12/2017	12/11/2019	158	58,465	370.7100	1,312			626		626	(498)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/12/2017	12/11/2019	10,029	3,693,167	368.2400	92,971			46,679		46,679	(34,532)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/31/2019	3,083	806,299	261.5000	56,250			42,050		42,050	(8,615)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	93	23,749	255.6400	2,310			1,764		1,764	(280)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	2,933	744,763	253.9400	76,929			59,591		59,591	(8,946)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	1,953	505,801	259.0000	43,478			32,158		32,158	(5,729)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	2,823	716,190	253.7000	74,598			57,898		57,898	(8,624)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	2,474	625,632	252.9000	66,988			52,325		52,325	(7,589)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	223	57,890	259.6200	4,860			3,572		3,572	(650)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	6,644	1,682,015	253.1500	178,559			139,200		139,200	(20,358)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	4,699	1,229,585	261.6500	95,413			68,650		68,650	(13,383)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	3,711	963,797	259.7100	80,640			59,218		59,218	(10,811)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	3,971	1,041,226	262.2200	78,993			56,482		56,482	(11,218)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	6,754	1,764,087	261.2100	139,277			100,687		100,687	(19,342)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	1,657	426,944	257.6500	38,600			28,929		28,929	(4,922)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	16,932	4,379,719	258.6600	381,331			282,998		282,998	(49,838)						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT09	12/18/2017	12/14/2018	51,407,670	51,407,670	2,675.8100	2,021,350			1,945,013		1,945,013	322,059						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653	12/18/2017	12/14/2018	29,844,112	29,844,112	2,564.6200	1,325,079			1,254,353		1,254,353	193,182						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2019	378	101,921	269.8100	5,277			3,316		3,316	(1,012)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2019	1,550	427,964	276.0700	16,015			8,904		8,904	(3,495)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2019	4,133	1,140,242	275.9000	43,068			24,030		24,030	(9,370)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2019	1,210	334,642	276.6000	12,164			6,686		6,686	(2,680)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2020	51	13,639	269.5400	833			529		529	(126)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2020	1,506	424,267	281.8000	15,063			7,991		7,991	(2,693)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2020	387	103,979	269.0200	6,483			4,143		4,143	(977)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2020	2,195	591,478	269.5200	36,138			22,951		22,951	(5,487)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2020	10,921	2,945,845	269.7500	178,301			112,910		112,910	(27,171)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2020	10,621	2,946,011	277.3700	128,486			73,223		73,223	(21,749)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2020	8,518	2,373,284	278.6300	97,737			54,657		54,657	(16,789)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2019	236	63,629	269.1700	3,399			2,159		2,159	(643)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2020	20,909	5,774,169	276.1600	265,868			154,233		154,233	(44,331)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	12/13/2019	184	50,783	275.5300	1,979			1,114		1,114	(1,042)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	12/13/2019	157	45,084	287.2700	879			370		370	(222)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	12/13/2019	175	49,806	284.6200	1,148			520		520	(283)						003

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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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/14/2017	12/11/2020	79	21,781	277.1800	965			549		549	(169)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/14/2017	12/11/2020	541	156,633	289.7500	3,777			1,726		1,726	(737)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/14/2017	12/11/2020	886	244,886	276.5200	11,168			6,418		6,418	(1,935)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/14/2017	12/11/2020	2,191	605,211	276.2400	27,945			16,129		16,129	(4,821)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/14/2017	12/11/2020	3,675	1,018,520	277.1400	45,184			25,723		25,723	(7,899)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/14/2017	12/11/2020	5,249	1,497,146	285.2500	45,351			22,567		22,567	(8,623)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/14/2017	11/27/2019	572	154,012	269.2700	8,187			5,192		5,192	(1,552)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/14/2017	12/11/2020	3,133	891,996	284.7100	27,748			13,943		13,943	(5,252)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/14/2017	12/11/2020	14,461	4,094,714	283.1600	137,343			70,898		70,898	(25,618)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/14/2017	11/27/2019	450	125,123	277.7800	4,259			2,280		2,280	(957)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/14/2017	11/27/2019	344	92,762	269.5000	4,876			3,080		3,080	(929)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/14/2017	11/27/2019	2,769	771,280	278.5600	25,117			13,213		13,213	(5,714)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/14/2017	11/27/2019	82	22,817	278.2200	758			402		402	(171)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/14/2017	11/27/2019	1,544	430,301	278.7500	13,862			7,260		7,260	(3,162)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	12/14/2017	11/27/2019	545	150,184	275.7600	5,716			3,199		3,199	(1,240)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/28/2017	12/27/2019	1,666	607,149	364.3300	19,981			10,024		10,024	(6,511)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/28/2017	12/24/2020	14,008	5,343,114	381.4200	122,014			48,045		48,045	(32,542)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/28/2017	12/24/2020	67,725	24,637,805	363.7900	1,047,034			557,722		557,722	(264,732)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/28/2017	12/24/2020	72,970	27,248,390	373.4200	834,045			380,471		380,471	(219,717)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/28/2017	12/24/2020	55,107	20,560,035	373.0900	636,491			292,119		292,119	(167,578)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/28/2017	12/24/2020	175,557	65,180,714	371.2800	2,150,570			1,017,738		1,017,738	(562,878)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/28/2017	12/27/2019	733	267,560	365.0600	8,539			4,223		4,223	(2,801)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/28/2017	12/27/2019	3,057	1,113,361	364.1600	36,902			18,573		18,573	(12,008)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/28/2017	12/27/2019	13,264	4,925,673	371.3700	118,841			51,668		51,668	(40,899)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/28/2017	12/27/2019	14,114	5,263,709	372.9400	117,994			49,591		49,591	(41,016)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/28/2017	12/27/2019	13,717	5,081,355	370.4300	127,984			56,778		56,778	(43,779)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/28/2017	12/24/2020	73	26,628	363.3700	1,148			615		615	(290)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/28/2017	12/24/2020	17,719	6,446,346	363.8100	273,758			145,786		145,786	(69,228)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/28/2017	12/24/2020	34,342	12,488,312	363.6500	532,981			284,582		284,582	(134,693)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/04/2018	12/27/2019	554	151,606	273.4500		6,104		2,024		2,024	(4,080)						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/04/2018	12/27/2019	21,883	6,098,906	278.7000		184,039		50,547		50,547	(133,492)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/04/2018	12/27/2019	568	158,549	278.9200		4,724		1,287		1,287	(3,437)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/04/2018	12/27/2019	90,301	25,155,038	278.5700		764,846		211,076		211,076	(553,770)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/04/2018	12/27/2019	1,262	345,796	273.9000		13,597		4,441		4,441	(9,156)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/04/2018	12/27/2019	2,813	763,783	271.5200		33,981		12,014		12,014	(21,967)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/04/2018	12/27/2019	988	278,169	281.6100		7,082		1,735		1,735	(5,347)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/04/2018	12/27/2019	7,154	1,948,433	272.3500		83,060		28,585		28,585	(54,475)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/04/2018	12/27/2019	33,877	9,215,088	272.0200		399,404		139,011		139,011	(260,393)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/04/2018	12/27/2019	10,623	2,988,234	281.2900		77,550		19,241		19,241	(58,309)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/04/2018	12/27/2019	25,793	7,233,706	280.4500		197,318		50,614		50,614	(146,704)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/04/2018	12/27/2019	36	10,135	278.5000		309		86		86	(223)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/09/2020	2,009	735,040	365.8700		26,740		11,196		11,196	(15,544)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/08/2021	16,483	6,342,352	384.7800		149,172		47,804		47,804	(101,368)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/08/2021	46,149	16,909,744	366.4200		749,452		340,507		340,507	(408,945)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/08/2021	53,157	20,005,675	376.3500		636,822		242,177		242,177	(394,645)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/08/2021	40,838	15,346,689	375.7900		497,821		191,458		191,458	(306,363)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/08/2021	124,477	46,610,469	374.4500		1,583,349		624,510		624,510	(958,839)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/09/2020	936	343,385	366.9900		11,930		4,877		4,877	(7,053)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/09/2020	1,761	644,578	365.9900		23,336		9,746		9,746	(13,590)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/09/2020	4,650	1,741,576	374.5300		43,757		15,005		15,005	(28,752)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/09/2020	7,988	3,006,211	376.3400		69,576		22,797		22,797	(46,779)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/09/2020	9,220	3,451,611	374.3800		87,309		30,052		30,052	(57,257)						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/10/2018	01/08/2021	59	21,861	368.7800		898		392		392	(506)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/10/2018	01/08/2021	15,791	5,784,310	366.3100		257,231		117,101		117,101	(140,130)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/10/2018	01/08/2021	34,286	12,564,334	366.4600		556,114		252,513		252,513	(303,601)						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	01/17/2018	01/15/2019	57,892,240	57,892,240	2,786.2400		2,262,784		968,290		968,290	(1,294,494)						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	01/17/2018	01/15/2019	27,568,019	27,568,019	2,786.2400		1,259,858		523,890		523,890	(735,968)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/19/2018	11/30/2018	96,922	34,953,965	360.6400		1,263,863		386,924		386,924	(876,939)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/19/2018	11/30/2018	5,836	2,127,364	364.5100		45,231		13,000		13,000	(32,231)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/19/2018	12/28/2018	120,912	43,838,955	362.5700		1,456,986		431,581		431,581	(1,025,405)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/19/2018	01/17/2019	47,568	17,523,524	368.3900		469,019		105,285		105,285	(363,734)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/19/2018	09/28/2018	30,097	10,677,342	354.7700		434,594		171,537		171,537	(263,057)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/19/2018	10/31/2018	79,431	28,437,078	358.0100		1,025,454		360,355		360,355	(665,099)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/19/2018	11/30/2018	24,512	8,899,748	363.0800		246,589		71,962		71,962	(174,627)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/19/2018	11/30/2018			386.9100		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/19/2018	11/30/2018			377.3800		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/19/2018	12/28/2018			388.2200		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/19/2018	01/17/2019			397.5800		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/19/2018	09/28/2018			376.0200		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/19/2018	10/31/2018			379.1000		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/19/2018	11/30/2018			381.5000		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/19/2018	08/31/2018	46,895	12,262,065	261.4800		650,432		256,913		256,913	(393,519)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/19/2018	09/28/2018	55,191	14,574,911	264.0800		646,842		227,774		227,774	(419,068)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/19/2018	10/31/2018	16,074	4,287,898	266.7600		157,525		49,556		49,556	(107,969)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/19/2018	11/30/2018	44,475	12,047,068	270.8700		378,931		89,125		89,125	(289,806)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/19/2018	12/28/2018	99,511	27,123,664	272.5700		912,514		184,236		184,236	(728,278)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/19/2018	08/31/2018			279.4400		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/19/2018	09/28/2018			280.0700		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/19/2018	10/31/2018			280.9700		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/19/2018	11/30/2018			285.9500		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/19/2018	12/28/2018			294.2100		(0)											003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/23/2018	01/22/2020	246	91,186	370.7800		3,441		1,033		1,033	(2,408)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/23/2018	01/22/2021	1,538	569,101	370.0700		26,989		9,664		9,664	(17,325)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/23/2018	01/22/2021	8,506	3,158,787	371.3800		143,744		50,205		50,205	(93,539)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/23/2018	01/22/2021	10,122	3,748,504	370.3400		176,220		62,794		62,794	(113,426)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/23/2018	01/22/2021	3,968	1,539,936	388.0800		40,117		9,725		9,725	(30,392)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/23/2018	01/22/2021	10,898	4,245,273	389.5300		104,952		24,573		24,573	(80,379)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/23/2018	01/22/2021	10,615	3,948,849	371.9900		176,323		60,839		60,839	(115,484)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/23/2018	01/22/2021	10,882	4,029,946	370.3300		189,565		67,543		67,543	(122,022)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/23/2018	01/22/2021	14,285	5,434,412	380.4300		184,418		53,349		53,349	(131,069)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/23/2018	01/22/2021	38,772	14,421,036	371.9400		645,174		222,752		222,752	(422,422)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/23/2018	01/22/2021	39,803	15,177,126	381.3100		499,921		141,843		141,843	(358,078)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/23/2018	01/22/2020	67	24,964	371.1600		928		276		276	(652)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/23/2018	01/22/2021	9,819	3,728,886	379.7600		129,415		37,992		37,992	(91,423)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/23/2018	01/22/2021	33,068	12,587,589	380.6600		423,929		121,998		121,998	(301,931)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/23/2018	01/22/2021	34,920	13,199,866	378.0000		485,741		148,110		148,110	(337,631)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/23/2018	01/22/2021	90,637	34,395,926	379.4900		1,204,569		355,709		355,709	(848,860)						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
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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2020	128	47,455	370.4200		1,817		550		550	(1,267)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2020	2,508	933,124	372.0100		33,536		9,741		9,741	(23,795)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2020	7,787	2,954,279	379.3700		77,951		18,439		18,439	(59,512)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2020	497	188,412	379.1300		5,024		1,197		1,197	(3,827)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2020	12,280	4,653,312	378.9200		125,261		30,013		30,013	(95,248)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2020	12,851	4,886,241	380.2200		124,270		28,649		28,649	(95,621)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2021	555	205,927	371.1600		9,437		3,310		3,310	(6,127)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	01/17/2018	01/16/2020	876	244,451	279.2100		10,169		4,157		4,157	(6,012)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	01/17/2018	01/16/2020	379	108,962	287.7200		2,834		900		900	(1,934)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	01/17/2018	01/16/2020	331	92,831	280.5500		3,602		1,420		1,420	(2,182)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	01/17/2018	01/16/2020	1,183	338,698	286.2100		9,619		3,208		3,208	(6,411)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	01/17/2018	01/16/2020	450	130,934	290.7000		2,846		815		815	(2,030)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	01/17/2018	01/16/2020	3,307	951,070	287.5800		24,941		7,961		7,961	(16,980)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	01/17/2018	01/16/2020	4,217	1,213,849	287.8200		31,385		9,938		9,938	(21,447)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	01/17/2018	01/15/2021	1,603	466,193	290.8400		13,770		4,922		4,922	(8,848)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	01/17/2018	01/15/2021	1,225	340,516	277.9000		18,035		8,430		8,430	(9,605)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	01/17/2018	01/15/2021	1,656	461,605	278.7300		23,614		10,874		10,874	(12,740)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	01/17/2018	01/15/2021	111	32,389	290.9500		952		339		339	(612)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	01/17/2018	01/15/2021	775	217,351	280.5500		10,290		4,583		4,583	(5,707)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	01/17/2018	01/15/2021	10,979	3,061,754	278.8800		155,641		71,480		71,480	(84,161)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	01/17/2018	01/15/2021	11,596	3,320,867	286.3900		121,152		47,934		47,934	(73,218)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	01/17/2018	01/15/2021	2,732	786,244	287.8200		26,834		10,288		10,288	(16,546)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	01/17/2018	01/15/2021	12,403	3,559,666	286.9900		126,299		49,316		49,316	(76,983)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	01/17/2018	01/15/2021	24,866	7,088,573	285.0700		274,745		111,835		111,835	(162,910)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	01/17/2018	01/15/2021	1,234	356,456	288.7500		11,642		4,369		4,369	(7,273)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	01/17/2018	01/15/2021	2,973	852,914	286.8500		30,460		11,930		11,930	(18,530)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	01/17/2018	01/15/2021	1,502	421,366	280.5500		19,949		8,885		8,885	(11,064)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/31/2018	01/30/2020	103	28,791	279.6300		889		232		232	(657)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/31/2018	01/30/2020	80,219	22,860,060	284.9700		515,809		108,977		108,977	(406,832)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/31/2018	01/30/2020	3,445	962,908	279.5000		29,938		7,838		7,838	(22,100)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/31/2018	01/30/2020	2,650	772,827	291.5900		11,423		1,809		1,809	(9,614)						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/31/2018	01/30/2020	3,730	1,041,156	279.1100		33,087		8,788		8,788	(24,299)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/31/2018	01/30/2020	13,935	3,880,156	278.4500		127,922		34,809		34,809	(93,113)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/31/2018	01/30/2020	18,493	5,312,299	287.2600		104,116		19,958		19,958	(84,158)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/31/2018	01/30/2020	26,191	7,507,383	286.6400		152,955		30,108		30,108	(122,847)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/31/2018	01/30/2020	42,399	12,096,415	285.3000		267,537		55,749		55,749	(211,788)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/31/2018	01/30/2020	591	167,703	283.5500		4,128		923		923	(3,205)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/01/2018	01/31/2019	57,237	15,911,842	278.0000		372,039		56,787		56,787	(315,252)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/01/2018	01/31/2019	10,420	2,904,714	278.7700		63,248		9,177		9,177	(54,071)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/01/2018	01/31/2019	33,551	9,424,837	280.9100		165,407		20,812		20,812	(144,595)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/01/2018	01/31/2019			302.3700		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/01/2018	01/31/2019			301.3300		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/01/2018	01/31/2019			298.9200		(0)											003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/05/2018	01/31/2020	585	219,153	374.7800		4,403		1,923		1,923	(2,480)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/05/2018	02/02/2021	52,223	19,476,613	372.9500		594,299		288,227		288,227	(306,072)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/05/2018	02/02/2021	78,403	30,034,591	383.0800		631,144		257,197		257,197	(373,947)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/05/2018	02/02/2021	38,576	14,689,210	380.7900		336,765		143,019		143,019	(193,746)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/05/2018	02/02/2021	118,132	45,003,525	380.9600		1,024,203		434,054		434,054	(590,149)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/05/2018	01/31/2020	3,041	1,131,178	372.0100		25,907		11,961		11,961	(13,946)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/05/2018	01/31/2020	3,779	1,435,359	379.8300		22,485		8,814		8,814	(13,671)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/05/2018	01/31/2020	14,364	5,459,390	380.0700		84,461		32,941		32,941	(51,520)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/05/2018	01/31/2020	12,065	4,600,669	381.3100		66,842		25,336		25,336	(41,506)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/05/2018	02/02/2021	413	154,212	373.4400		4,625		2,225		2,225	(2,400)						003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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	02/05/2018	02/02/2021	9,935	3,709,020	373.3200		111,672		53,853		53,853	(57,819)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/05/2018	02/02/2021	13,258	5,177,627	390.5300		81,139		28,654		28,654	(52,485)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/05/2018	02/02/2021	25,511	9,532,958	373.6800		283,427		135,866		135,866	(147,561)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/15/2018	02/14/2020	2,198	787,616	358.3100		25,367		19,178		19,178	(6,189)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/15/2018	02/12/2021	20,641	7,386,637	357.8700		306,100		224,358		224,358	(81,742)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/15/2018	02/12/2021	48,195	17,248,616	357.8900		714,254		523,448		523,448	(190,806)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/15/2018	02/12/2021	55,795	20,466,234	366.8100		621,558		413,569		413,569	(207,989)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/15/2018	02/12/2021	43,012	15,744,722	366.0500		491,633		329,900		329,900	(161,733)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/15/2018	02/12/2021	126,304	46,138,734	365.3000		1,479,016		1,001,653		1,001,653	(477,363)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/15/2018	02/14/2020	3,061	1,095,444	357.8700		35,936		27,310		27,310	(8,626)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/15/2018	02/14/2020	6,410	2,340,141	365.0800		55,510		38,853		38,853	(16,657)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/15/2018	02/14/2020	458	168,504	367.7600		3,519		2,379		2,379	(1,140)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/15/2018	02/14/2020	18,394	6,709,701	364.7800		161,498		113,399		113,399	(48,099)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/15/2018	02/14/2020	15,897	5,810,734	365.5200		135,126		93,980		93,980	(41,146)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/15/2018	02/12/2021	625	224,039	358.7200		9,025		6,558		6,558	(2,467)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/15/2018	02/12/2021	6,430	2,301,608	357.9500		95,164		69,666		69,666	(25,498)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/15/2018	02/12/2021	11,761	4,409,083	374.9000		99,143		59,470		59,470	(39,673)						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653	02/20/2018	02/15/2019	29,754,837	29,754,837	2,731.2000		1,449,061		797,535		797,535	(651,525)						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653	02/20/2018	02/15/2019	67,778,816	67,778,816	2,731.2000		3,022,935		1,620,331		1,620,331	(1,402,604)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/22/2018	02/20/2019	50,520	18,059,302	357.4700		470,844		311,802		311,802	(159,042)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/22/2018	02/20/2019	16,470	5,918,874	359.3800		126,981		81,580		81,580	(45,401)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/22/2018	02/20/2019	51,240	18,437,747	359.8300		416,070		262,845		262,845	(153,225)						003

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Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/22/2018	02/01/2019	4,547	1,669,667	367.1800		23,418		12,077		12,077	(11,341)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/22/2018	02/01/2019	26,857	9,980,632	371.6200		100,714		45,448		45,448	(55,266)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/22/2018	02/01/2019	37,975	14,206,332	374.1000		117,722		48,980		48,980	(68,742)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/22/2018	02/20/2019			390.9400		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/22/2018	02/20/2019			382.5300		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/22/2018	02/20/2019			390.9600		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/22/2018	02/01/2019			402.8400		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/22/2018	02/01/2019			402.8400		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/22/2018	02/01/2019			402.8400		(0)											003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	02/21/2018	01/31/2020	498	141,746	284.3800		2,811		1,618		1,618	(1,192)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	02/21/2018	01/31/2020	34	9,750	284.9300		186		106		106	(80)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	02/21/2018	01/31/2020	1,937	549,671	283.7600		11,347		6,611		6,611	(4,736)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	02/21/2018	01/31/2020	4,622	1,356,931	293.6000		14,132		6,610		6,610	(7,522)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	02/21/2018	01/31/2020	273	80,278	293.6300		834		390		390	(444)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	02/21/2018	01/31/2020	4,443	1,294,979	291.4400		15,802		7,786		7,786	(8,016)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	02/21/2018	01/31/2020	141	41,708	295.8200		367		162		162	(205)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	02/21/2018	02/02/2021	1,006	298,723	297.0800		4,140		2,053		2,053	(2,087)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	02/21/2018	02/02/2021	1,408	400,192	284.2800		11,172		6,764		6,764	(4,408)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	02/21/2018	02/02/2021	2,189	622,931	284.6200		17,091		10,298		10,298	(6,792)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	02/21/2018	02/02/2021	6,317	1,795,264	284.2100		50,294		30,481		30,481	(19,813)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	02/21/2018	02/02/2021	11,459	3,341,350	291.5900		63,285		34,301		34,301	(28,984)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	02/21/2018	02/02/2021	6,647	1,950,171	293.4000		33,388		17,605		17,605	(15,783)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	02/21/2018	02/02/2021	15,386	4,478,827	291.1000		87,151		47,594		47,594	(39,556)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	02/21/2018	02/20/2020	294	80,599	273.9500		3,036		2,084		2,084	(952)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	02/21/2018	02/20/2020	2,839	801,955	282.4500		18,393		10,977		10,977	(7,416)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	02/21/2018	02/20/2020	536	150,280	280.1700		3,964		2,463		2,463	(1,501)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	02/21/2018	02/20/2020	589	166,636	282.7600		3,749		2,224		2,224	(1,524)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	02/21/2018	02/20/2020	475	132,816	279.8900		3,562		2,225		2,225	(1,338)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	02/21/2018	02/20/2020	141	39,721	281.0300		994		609		609	(386)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	02/21/2018	02/20/2020	3,136	884,206	281.9400		20,932		12,609		12,609	(8,323)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	02/21/2018	02/20/2020	535	150,078	280.4100		3,901		2,415		2,415	(1,487)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	02/21/2018	02/19/2021	832	236,143	283.7000		6,869		4,164		4,164	(2,705)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	02/21/2018	02/19/2021	1,018	278,399	273.4600		13,117		9,001		9,001	(4,116)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	02/21/2018	02/19/2021	9,447	2,588,219	273.9700		119,222		81,367		81,367	(37,855)						003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	02/21/2018	02/19/2021	1,062	291,708	274.7400		12,983		8,785		8,785	(4,197)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	02/21/2018	02/19/2021	1,274	362,262	284.4100		10,168		6,103		6,103	(4,064)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	02/21/2018	02/19/2021	8,711	2,445,262	280.7100		82,398		51,976		51,976	(30,421)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	02/21/2018	02/19/2021	3,699	1,016,358	274.7500		45,214		30,592		30,592	(14,622)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	02/21/2018	02/19/2021	4,729	1,339,115	283.1900		39,955		24,393		24,393	(15,562)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	02/21/2018	02/19/2021	5,171	1,456,244	281.6000		46,994		29,308		29,308	(17,687)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	02/21/2018	02/19/2021	15,297	4,280,808	279.8400		150,412		95,917		95,917	(54,494)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	02/21/2018	02/19/2021	3,557	1,003,021	282.0200		31,709		19,668		19,668	(12,041)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	02/21/2018	02/19/2021	11,263	3,157,711	280.3500		108,269		68,606		68,606	(39,662)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/26/2020	847	315,606	372.4800		6,262		3,356		3,356	(2,906)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/26/2021	43,595	15,719,395	360.5800		670,051		426,680		426,680	(243,371)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/26/2021	62,447	22,999,902	368.3100		753,737		436,371		436,371	(317,366)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/26/2021	45,084	16,595,113	368.0900		548,226		318,214		318,214	(230,012)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/26/2021	167,998	61,739,272	367.5000		2,081,495		1,217,886		1,217,886	(863,609)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/26/2020	4,355	1,573,005	361.2200		52,082		32,972		32,972	(19,110)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/26/2020	3,427	1,238,032	361.2900		40,846		25,849		25,849	(14,997)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/26/2020	13,420	4,920,133	366.6400		128,425		75,367		75,367	(53,058)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/26/2020	11,404	4,199,585	368.2700		101,720		58,264		58,264	(43,456)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/26/2020	11,339	4,146,266	365.6800		112,932		67,259		67,259	(45,673)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/26/2021	14,034	5,069,091	361.2100		211,627		133,786		133,786	(77,841)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/26/2021	27,986	10,092,728	360.6300		429,311		273,345		273,345	(155,966)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/26/2021	12,941	4,846,742	374.5200		127,083		67,465		67,465	(59,618)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2018	02/28/2019	56,594	15,362,346	271.4500		207,133		143,286		143,286	(63,847)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2018	02/28/2019	56,625	15,279,167	269.8300		240,657		173,393		173,393	(67,264)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/05/2018	02/28/2020	849	231,163	272.2000		5,495		3,680		3,680	(1,815)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/05/2018	02/28/2020	97	26,641	274.3900		551		355		355	(196)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/05/2018	02/28/2020	383	104,018	271.5600		2,570		1,742		1,742	(828)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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	03/05/2018	02/28/2020	57	15,701	275.9000		294		184		184	(110)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/05/2018	02/26/2021	145	39,303	271.6900		1,302		859		859	(443)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/05/2018	02/26/2021	1,920	547,298	284.9800		9,218		4,777		4,777	(4,441)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/05/2018	02/26/2021	519	146,209	281.6100		2,949		1,635		1,635	(1,314)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/05/2018	02/28/2020	1,785	484,346	271.4000		12,100		8,215		8,215	(3,885)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/05/2018	02/28/2020	679	196,172	288.8200		1,433		671		671	(762)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/05/2018	02/28/2020	5,483	1,487,188	271.2500		37,502		25,524		25,524	(11,978)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/05/2018	02/28/2020	5,945	1,684,530	283.3500		18,667		10,010		10,010	(8,657)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/05/2018	02/28/2020	15,169	4,116,005	271.3500		103,147		70,089		70,089	(33,058)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/05/2018	02/28/2020	16,756	4,716,777	281.5000		59,818		33,439		33,439	(26,379)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/05/2018	02/28/2020	22,357	6,278,952	280.8500		83,391		47,303		47,303	(36,088)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/05/2018	02/28/2020	60,183	16,833,182	279.7000		242,537		140,989		140,989	(101,548)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2018	02/28/2019			293.4300		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2018	02/28/2019			293.4300		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2018	02/28/2019	12,410	3,419,416	275.5400		30,156		18,492		18,492	(11,664)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2018	02/28/2019			293.2800		(0)											003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/12/2018	03/09/2020	6,201	2,222,594	358.4500		72,485		54,641		54,641	(17,844)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/12/2018	03/09/2021	12,270	4,558,881	371.5600		118,279		74,344		74,344	(43,935)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/12/2018	03/09/2021	59,502	21,311,957	358.1700		887,180		645,945		645,945	(241,235)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/12/2018	03/09/2021	53,496	19,575,384	365.9200		623,767		419,014		419,014	(204,753)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/12/2018	03/09/2021	53,907	19,699,705	365.4400		638,257		431,232		431,232	(207,025)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/12/2018	03/09/2021	152,019	55,404,717	364.4600		1,859,188		1,269,154		1,269,154	(590,034)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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.	03/12/2018	03/09/2020	55	20,313	367.7900		433		294		294	(139)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/12/2018	03/09/2020	1,445	516,143	357.2000		17,759		13,549		13,549	(4,210)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/12/2018	03/09/2020	10,899	3,961,060	363.4300		103,541		74,071		74,071	(29,470)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/12/2018	03/09/2020	16,624	6,062,760	364.7100		149,445		105,337		105,337	(44,108)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/12/2018	03/09/2020	13,708	4,980,182	363.3000		130,913		93,819		93,819	(37,094)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/12/2018	03/09/2021	2,195	787,064	358.6300		32,261		23,387		23,387	(8,874)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/12/2018	03/09/2021	17,875	6,383,338	357.1100		275,275		202,431		202,431	(72,844)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/12/2018	03/09/2021	26,944	9,634,236	357.5600		409,285		299,730		299,730	(109,555)						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT09	03/16/2018	03/15/2019	45,899,194	45,899,194	2,747.3300		2,139,866		1,084,433		1,084,433	(1,055,433)						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT09	03/16/2018	03/15/2019	26,246,424	26,246,424	2,747.3300		1,337,045		686,462		686,462	(650,583)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	03/21/2018	03/20/2020	559	153,831	275.1700		5,394		3,741		3,741	(1,654)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	03/21/2018	03/20/2020	394	112,057	284.4800		2,250		1,352		1,352	(897)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	03/21/2018	03/20/2020	2,794	785,672	281.2200		19,353		12,317		12,317	(7,035)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	03/21/2018	03/20/2020	4,339	1,223,627	282.0100		28,709		18,033		18,033	(10,676)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	03/21/2018	03/20/2020	4,000	1,122,408	280.6000		28,711		18,453		18,453	(10,258)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	03/21/2018	03/19/2021	3,296	905,664	274.7600		40,022		27,536		27,536	(12,486)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	03/21/2018	03/19/2021	6,848	1,883,066	274.9700		82,431		56,596		56,596	(25,836)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	03/21/2018	03/19/2021	6,892	1,894,032	274.8100		83,511		57,429		57,429	(26,082)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	03/21/2018	03/19/2021	4,808	1,367,992	284.5300		37,912		23,350		23,350	(14,563)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	03/21/2018	03/19/2021	20,897	5,743,015	274.8300		252,991		173,943		173,943	(79,047)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	03/21/2018	03/19/2021	28,658	8,112,875	283.0900		241,688		151,507		151,507	(90,181)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	03/21/2018	03/19/2021	17,968	5,066,193	281.9500		159,673		101,461		101,461	(58,212)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	03/21/2018	03/19/2021	56,130	15,742,745	280.4700		533,222		344,720		344,720	(188,502)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2018	03/20/2020	51	18,395	358.9200		539		444		444	(95)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2018	03/19/2021	12,167	4,529,238	372.2700		105,849		71,819		71,819	(34,030)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2018	03/19/2021	65,561	23,504,106	358.5100		904,080		704,940		704,940	(199,140)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2018	03/19/2021	71,477	26,170,559	366.1400		768,377		557,654		557,654	(210,723)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2018	03/19/2021	43,481	15,900,224	365.6800		474,815		346,145		346,145	(128,670)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2018	03/19/2021	160,887	58,757,673	365.2100		1,785,850		1,307,310		1,307,310	(478,540)						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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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.	03/22/2018	03/20/2020	6,918	2,480,864	358.6100		73,677		60,929		60,929	(12,748)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2018	03/20/2020	2,436	873,500	358.6400		25,915		21,419		21,419	(4,496)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2018	03/20/2020	13,505	4,922,675	364.5000		111,554		87,454		87,454	(24,100)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2018	03/20/2020	5,605	2,047,906	365.4000		44,444		34,543		34,543	(9,901)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2018	03/20/2020	17,002	6,192,404	364.2100		142,139		111,851		111,851	(30,288)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2018	03/19/2021	4,983	1,783,708	357.9500		69,913		54,795		54,795	(15,118)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2018	03/19/2021	20,231	7,245,285	358.1300		282,423		220,868		220,868	(61,555)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2018	03/19/2021	22,655	8,117,189	358.2900		314,683		245,760		245,760	(68,923)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/23/2018	03/21/2019	85,688	30,661,912	357.8300		614,386		535,671		535,671	(78,715)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/23/2018	03/21/2019	30,154	10,735,871	356.0300		234,300		207,007		207,007	(27,293)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/23/2018	03/21/2019	91,450	32,975,178	360.5800		556,018		469,595		469,595	(86,423)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/23/2018	03/21/2019			391.7100		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/23/2018	03/21/2019			385.4700		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/23/2018	03/21/2019			394.5600		(0)											003
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants											367,038,300	62,668,499	0	569,932,751	XX	569,932,751	(239,118,396)	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other											367,038,300	62,668,499	0	569,932,751	XX	569,932,751	(239,118,396)	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants											367,038,300	62,668,499	0	569,932,751	XX	569,932,751	(239,118,396)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options											367,038,300	62,668,499	0	569,932,751	XX	569,932,751	(239,118,396)	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																							
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)			58,839	2,770,000		1,335,117		(1,004,000)			409,910		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- L8367#AD5	D 1	Currency	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	06/04/2015	06/25/2025		12,400,300	4.407 USD (2.62 EUR)			47,673	(1,156,100)		(2,051,836)		(350,900)			166,842		100 / 100

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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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged 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#AE3	D 1	Currency	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	06/04/2015	06/25/2027		12,400,300	4.522 USD (2.77 EUR)			46,145	(1,156,100)		(2,127,604)		(350,900)			188,479		100 / 100
Pay Fixed CHF Receive Fixed USD Currency Swap	AFS Bond -- Q1297#AH1	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/11/2015	10/08/2023		49,129,990	3.545 USD (0.755 CHF)			338,643	(1,184,475)		(2,423,554)		(1,048,326)			577,462		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G0369@AX4	D 1	Currency	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/28/2016	04/27/2026		28,784,000	3.3725 USD (2.93 GBP)			34,859	754,000		(1,180,744)		(1,004,000)			409,084		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- 78467KB#3	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	03/08/2016	06/06/2026		48,178,000	3.66 USD (3.05 GBP)			73,875	527,000		(2,242,978)		(1,706,800)			689,343		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G4622#AL3	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	07/21/2016	09/14/2031		17,141,800	3.4625 USD (2.54 GBP)			28,914	(1,077,700)		(2,053,540)		(652,600)			314,515		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 92927KB@0	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/27/2016	11/15/2026		16,218,250	3.143 USD (1.2 EUR)			73,826	(1,651,550)		(2,241,564)		(462,550)			238,260		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1591#AV4	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/01/2016	02/20/2027		10,994,400	3.2225 USD (2.52 GBP)			5,136	(1,619,100)		(2,338,974)		(451,800)			163,985		100 / 100
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- G294A@ AE9	D 1	Currency	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	03/09/2017	03/15/2029		15,672,616	3.91 USD (0.58 JPY)			127,015	(1,263,778)		(1,198,689)		(963,371)			259,480		100 / 100
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- G294A@ AD1	D 1	Currency	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	03/09/2017	03/15/2027		15,672,616	3.805 USD (0.49 JPY)			126,964	(1,263,778)		(1,218,459)		(963,371)			234,588		100 / 100
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- L2289#AA9	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	05/02/2017	05/11/2027		29,946,524	3.356 USD (0.3 JPY)			226,791	(1,668,076)		(2,043,826)		(1,798,293)			452,128		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G7996#AA8	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	05/24/2017	08/17/2027		32,436,500	3.748 USD (1.77 EUR)			137,583	(3,303,100)		(4,657,731)		(925,100)			496,880		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G7996#AA8	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	05/24/2017	08/17/2027		3,355,500	3.748 USD (1.77 EUR)			14,233	(341,700)		(481,834)		(95,700)			51,401		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G2616#AM3	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/08/2017	09/13/2027		34,782,000	3.9875 USD (1.96 EUR)			153,413	(3,422,400)		(4,844,183)		(988,900)			534,905		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 887389E@9	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/22/2017	09/07/2027		23,516,000	3.973 USD (2.02 EUR)			103,403	(1,132,000)		(2,107,916)		(638,000)			361,333		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G2956@AP6	D 1	Currency	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/25/2015	09/23/2025		15,750,000	3.89 USD (3.43 GBP)			26,914	1,735,000		926,667		(502,000)			215,488		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AK2	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/02/2017	06/26/2029		45,052,000	3.99 USD (2.8 GBP)			74,197	(4,000,500)		(5,358,347)		(1,757,000)			755,430		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G6076#AA3	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/18/2017	12/31/2042		14,192,559	4.416 USD (3.12 GBP)			37,162	(932,429)		(1,458,456)		(541,758)			353,177		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G6076#AA3	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/18/2017	12/31/2042		20,000,041	4.416 USD (3.12 GBP)			52,368	(1,313,971)		(2,055,244)		(763,442)			497,694		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G2479@AC3	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/12/2016	11/14/2026		29,831,000	3.387 USD (2.28 GBP)			65,420	(2,403,500)		(3,143,738)		(1,154,600)			438,174		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G8781@AD1	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/24/2018	04/22/2028		49,747,250	3.821 USD (2.45 GBP)			17,476	694,750		829,676		694,750			789,262		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- L2836*AA1	D 1	Currency	Merrill Lynch Capital Svcs	GDWTXX036O1TB7DW3U69	12/04/2014	02/03/2024		43,347,500	3.78 USD (1.966 EUR)			183,824	213,500		(1,897,940)		(1,116,500)			524,187		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G7737#AD6	D 1	Currency	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	01/25/2018	03/14/2033		11,435,200	4.448 USD (3.02 GBP)			8,029	223,200		282,901		223,200			221,179		100 / 100

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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G7737#AD6	D 1	Currency	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	01/25/2018	03/14/2033		14,294,000	4.448 USD (3.02 GBP)			10,037	279,000		353,626		279,000			276,473		100 / 100
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- TBD	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/22/2018	06/17/2030		9,753,800	4.2845 USD (EURIBOR 6 Months GBP)				(56,700)		306,360		(56,700)			170,496		100 / 100
Pay Floating EUR Receive Fixed USD Currency Swap	AFS Bond -- TBD	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/22/2018	06/17/2028		22,184,100	4.1975 USD (EURIBOR 6 Months EUR)				900		496,876		900			354,632		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- TBD	D 1	Currency	Societe Generale.	O2RNE8IBXP4R0TD8PU41	03/06/2018	03/31/2036		12,400,000	4.693 USD (2.47 EUR)				76,000		(34,216)		76,000			263,144		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- TBD	D 1	Currency	Societe Generale.	O2RNE8IBXP4R0TD8PU41	03/06/2018	03/31/2036		8,680,000	4.693 USD (2.47 EUR)				53,200		(23,951)		53,200			184,201		100 / 100
0879999. Total-Swaps-Hedging Effective-Foreign Exchange											0	0	2,072,739	(21,620,407)	XX	(42,654,103)	0	(17,969,560)	0	0	10,592,132	XXX	XXX
0909999. Total-Swaps-Hedging Effective											0	0	2,072,739	(21,620,407)	XX	(42,654,103)	0	(17,969,560)	0	0	10,592,132	XXX	XXX
1179999. Total-Swaps-Foreign Exchange											0	0	2,072,739	(21,620,407)	XX	(42,654,103)	0	(17,969,560)	0	0	10,592,132	XXX	XXX
1209999. Total-Swaps											0	0	2,072,739	(21,620,407)	XX	(42,654,103)	0	(17,969,560)	0	0	10,592,132	XXX	XXX
1399999. Total-Hedging Effective											0	0	2,072,739	(21,620,407)	XX	(42,654,103)	0	(17,969,560)	0	0	10,592,132	XXX	XXX
1409999. Total-Hedging Other											367,038,300	62,668,499	0	569,932,751	XX	569,932,751	(239,118,396)	0	0	0	0	XXX	XXX
1449999. TOTAL											367,038,300	62,668,499	2,072,739	548,312,344	XX	527,278,648	(239,118,396)	(17,969,560)	0	0	10,592,132	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																					
ESM8	717	98,353,119	S&P 500 Mini Futures Contract Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	06/15/2018	CME SNZ2OJLFK8MNNCLQOF39	03/15/2018	2,743.4622	2,643.0000						(3,601,569)	(3,601,569)	3,840,700	1	50
ESM8	2,700	369,978,601	S&P 500 Mini Futures Contract Futures	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity / Index	06/15/2018	CME SNZ2OJLFK8MNNCLQOF39	03/15/2018	2,740.5822	2,643.0000						(13,173,601)	(13,173,601)	14,462,900	1	50
MFM8	1,650	166,725,581	MSCI EAFE Mini Index Futures	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity / Index	06/15/2018	ICE 5493004R83R1LVX2IL36	03/15/2018	2,020.9161	2,000.6000						(1,676,081)	(1,676,081)	8,838,440	1	50
12829999. Total-Long Futures-Hedging Other												0	0	0	0	0	(18,451,250)	(18,451,250)	27,142,040	XXX	XXX
1329999. Total-Long Futures												0	0	0	0	0	(18,451,250)	(18,451,250)	27,142,040	XXX	XXX
Short Futures																					
Hedging Other																					
NQM8	6	832,050	NASDAQ 100 Mini Futures Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	06/15/2018	CME SNZ2OJLFK8MNNCLQOF39	03/15/2018	6,933.7516	6,594.0000						40,770	40,770	32,140	1	20
DMM8	6	739,207	Dow Jones Industrial Average Mini Futures Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	06/15/2018	CBT 549300EX04Q2QBFQTQ27	03/15/2018	246.4024	241.4700						14,797	14,797	32,140	1	500
13429999. Total-Short Futures-Hedging Other												0	0	0	0	0	55,567	55,567	64,280	XXX	XXX
1389999. Total-Short Futures												0	0	0	0	0	55,567	55,567	64,280	XXX	XXX
1409999. Total-Hedging Other												0	0	0	0	0	(18,395,683)	(18,395,683)	27,206,320	XXX	XXX
1449999. TOTAL												0	0	0	0	0	(18,395,683)	(18,395,683)	27,206,320	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America	20,748,316	6,458,004	27,206,320
Total Net Cash Deposits	20,748,316	6,458,004	27,206,320

(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	27,206,320		27,206,320				27,206,320	27,206,320
NAIC 1 Designation												
Bank of America Corp	B4TYDEB6GKMZO031MB27	Y	Y	8,571,205	10,941,555		2,370,350	10,941,555		2,370,350		0
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y		695,650	(4,611,100)	0	1,632,912	(6,952,099)	0	2,210,628	0
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y			(6,404,000)	0		(8,502,085)	0	1,193,604	0
Citibank NA	E57ODZWZ7FF32TWEFA76	Y	Y		3,297,000	(13,092,101)	0	1,335,117	(21,997,701)	0	4,244,756	0
Credit Suisse Intl	E58DKGMJYYYJLN8C3868	Y	Y	1,761,000	1,856,706		95,706	1,856,706		95,706		0
Goldman Sachs Group	FOR8UP27PHTHYVLBNG30	Y	Y	22,279,000	22,271,828		0	22,271,828		0		0
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Y	Y			(2,312,200)	0		(4,179,440)	0	355,321	0
JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	Y	Y	486,881,000	492,479,825		5,598,825	490,917,492	(1,180,744)	2,855,748	624,572	624,572
Merrill Lynch Capital Svcs	GDWTXX036O1TB7DW3U69	Y	Y		213,500		213,500		(1,897,940)	0	524,187	524,187
Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653	Y	Y	10,773,000	11,541,642		768,642	11,541,642		768,642		0
Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	Y	Y		502,200	(2,527,556)	0	636,527	(2,417,148)	0	991,720	0
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y	7,223,000	7,708,034		485,034	7,578,834	(58,168)	297,666	447,344	447,344
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y	9,640,000	9,888,709		248,709	9,888,709		248,709		0
Wells Fargo & Co	KB1H1DSPRFMYMCUFXT09	Y	Y	15,853,000	15,862,651		9,651	15,862,651		9,651		0
0299999. Total NAIC 1 Designation				562,981,205	577,259,300	(28,946,957)	9,790,418	574,463,973	(47,185,326)	6,646,473	10,592,132	1,596,104
0999999. Gross Totals				562,981,205	604,465,620	(28,946,957)	36,996,738	574,463,973	(47,185,326)	6,646,473	37,798,452	28,802,424
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					604,465,620	(28,946,957)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Bank of America Corp - CBT 549300EX04Q2QBFQTQ27	Cash		Cash	32,140	32,140	32,140		I
Bank of America Corp - CME SNZ2OJLFK8MNNCLQOF39	Cash		Cash	18,335,740	18,335,740	18,335,740		I
Bank of America Corp - ICE 5493004R83R1LVX2IL36	Cash		Cash	8,838,440	8,838,440	8,838,440		I
Barclays Bank PLC - OTC G5GSEF7VJP5I7OUK5573	Cash		Cash	5,915,000	5,915,000	5,915,000		V
BNP Paribas - OTC R0MUWSFPU8MPRO8K5P83	Cash		Cash	9,107,000	9,107,000	9,107,000		V
Citibank NA - OTC E57ODZWZ7FF32TWEFA76	Cash		Cash	20,870,000	20,870,000	20,870,000		V
HSBC Bank - OTC 1IE8VN30JCEQV1H4R804	Cash		Cash	4,520,000	4,520,000	4,520,000		V
Merrill Lynch Capital Svcs - OTC GDWTXX036O1TB7DW3U69	Cash		Cash	467,000	467,000	467,000		V
Royal Bank of Scotland PLC - OTC RR3QWICWWIPCS8A4S074	Cash		Cash	2,350,000	2,350,000	2,350,000		V
0199999. Totals				70,435,320	70,435,320	70,435,320	XXX	XXX
Collateral Pledged to Reporting Entity								
Credit Suisse Intl - OTC E58DKGMJYYYJLN8C3868	Cash		Cash	1,761,000	1,761,000	XXX		V
Goldman Sachs Group - OTC FOR8UP27PHTHYVLBNG30	Cash		Cash	22,279,000	22,279,000	XXX		V
JPMorgan Chase & Co - OTC 7H6GLXDRUGQFU57RNE97	Cash		Cash	486,881,000	486,881,000	XXX		V
Morgan Stanley & Co International Ltd - OTC 4PQUHN3JPFGFNF3BB653	Cash		Cash	10,773,000	10,773,000	XXX		V
Societe General - OTC O2RNE8IBXP4R0TD8PU41	Cash		Cash	7,223,000	7,223,000	XXX		V
UBS AG - OTC BFM8T61CT2L1QCEMIK50	Cash		Cash	9,640,000	9,640,000	XXX		V
Wells Fargo - OTC KB1H1DSPRFMYMCUFXT09	Cash		Cash	15,853,000	15,853,000	XXX		V
Bank of America - OTC B4TYDEB6GKMZO031MB27	MBS	3128ME DM 0	FHLMC Gold Pool #G15308	253,317	253,525	XXX	04/15/2030.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	MBS	3128P8 CY 5	FHLMC Gold Pool #C91887	596,444	600,308	XXX	09/15/2036.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	CMO	3136AC GB 1	FNMA REMIC Ser 2013-4 Cl FB	827,773	819,696	XXX	02/25/2043.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	CMO	3137BC DM 7	FHLMC REMIC Ser 4368 Cl CA	364,161	358,104	XXX	11/15/2036.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	CMO	3137BD GS 9	FHLMC REMIC Ser4392 Cl BD	167,404	167,000	XXX	03/15/2040.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	CMO	3137BT QX 2	FHLMC Ser 4636 Cl NV	867,351	902,000	XXX	01/15/2040.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	MBS	3140J5 L4 9	FNMA Pool #BM1246	274,853	274,563	XXX	11/25/2031.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	MBS	31418C AH 7	FNMA Pool #MA2707	1,081,069	1,087,736	XXX	07/25/2036.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	MBS	36179R LP 2	GNMA Pool #MA3034	3,853,587	3,810,419	XXX	08/20/2045.	V
Bank of America - OTC B4TYDEB6GKMZO031MB27	MBS	36198V KR 7	GNMA I Pool #AI8404	285,247	282,445	XXX	05/15/2030.	V
0299999. Totals				562,981,205	562,965,797	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY			119,037,214	119,037,214	04/02/2018
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			119,037,214	119,037,214	XXX
9999999.	Totals			119,037,214	119,037,214	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....26,343,484 Book/Adjusted Carrying Value $.....26,343,484
2. Average balance for the year: Fair Value $.....105,546,473 Book/Adjusted Carrying Value $.....105,546,473
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

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

1	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

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					215,254	5,190,562	146,319	XXX
JP Morgan Chase ... New York, NY					13,456,356	10,736,999	19,831,057	XXX
US Bank ... Minneapolis, MN					892,960	409,960	1,102,853	XXX
0199998. Deposits in.....1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories	XXX	XXX			1,078	1,456	340	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	14,565,648	16,338,977	21,080,569	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	14,565,648	16,338,977	21,080,569	XXX
0599999. Total Cash	XXX	XXX	0	0	14,565,648	16,338,977	21,080,569	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP Identification	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	American Honda Fin Nt		03/29/2018		06/25/2018	9,949,936		1,758
	Toyota Motor Credit Corp CP		03/14/2018		06/12/2018	9,960,962		9,712
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						19,910,898	0	11,470
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						19,910,898	0	11,470
Total Bonds								
7799999. Subtotals - Issuer Obligations						19,910,898	0	11,470
8399999. Subtotals - Bonds						19,910,898	0	11,470
8899999. Total - Cash Equivalents						19,910,898	0	11,470