



QUARTERLY STATEMENT

As of June 30, 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)
	STACCT@NATIONWIDE.COM (E-Mail Address)	877-669-5908 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. KIRT ALAN WALKER	PRESIDENT & COO	2. DENISE LYNN SKINGLE #	VP & SECRETARY
3. DAVID PATRICK LAPAUL	SVP & TREASURER		

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	STEVEN ANDREW GINNAN #	SVP-CFO-NW FIN
PETER ANTHONY GOLATO	SVP-NW FIN NETWORK	HARRY HANSEN HALLOWELL	SVP
ERIC SHAWN HENDERSON	SVP-IND PRODUCTS & SOL	RAMON JONES #	SVP-MARKT FIN SERV
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

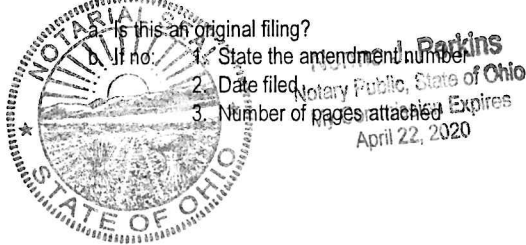
JOHN LAUGHLIN CARTER	TIMOTHY GERARD FROMMEYER	STEVEN ANDREW GINNAN #	ERIC SHAWN HENDERSON
STEPHEN SCOTT RASMUSSEN	MARK RAYMOND THRESHER	KIRT ALAN WALKER	

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	DENISE LYNN SKINGLE	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 30 day of July 2018



Yes [X] No []

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	15,338,836,226		15,338,836,226	13,184,534,010
2. Stocks:				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....	7,668,595		7,668,595	6,756,578
3. Mortgage loans on real estate:				
3.1 First liens.....	4,030,006,488		4,030,006,488	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 (\$.....17,717,320), cash equivalents (\$.....0) and short-term investments (\$.....620,496,675).....	638,213,995		638,213,995	943,406,451
6. Contract loans (including \$.....0 premium notes).....	95,421,356	24,340	95,397,016	84,567,853
7. Derivatives.....	662,790,132		662,790,132	803,455,034
8. Other invested assets.....	187,635,330		187,635,330	163,248,480
9. Receivables for securities.....	4,424		4,424	
10. Securities lending reinvested collateral assets.....	155,965,857		155,965,857	92,693,730
11. Aggregate write-ins for invested assets.....	67,350,780	0	67,350,780	47,559,929
12. Subtotals, cash and invested assets (Lines 1 to 11).....	21,183,893,183	24,340	21,183,868,843	18,728,291,991
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	169,214,915		169,214,915	146,147,689
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	10,154,080	7,461,388	2,692,692	3,103,416
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	35,925,550		35,925,550	35,484,596
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	2,819,607		2,819,607	7,241,338
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	2,677,810		2,677,810	1,994,881
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	26,660,182		26,660,182	
18.2 Net deferred tax asset.....			0	
19. Guaranty funds receivable or on deposit.....	629,363		629,363	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.....	42,812,545		42,812,545	11,665,305
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	81,581,067	63,117,938	18,463,129	20,962,497
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	21,556,368,302	70,603,666	21,485,764,636	18,955,452,352
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	1,658,852,979		1,658,852,979	1,652,825,047
28. Total (Lines 26 and 27).....	23,215,221,281	70,603,666	23,144,617,615	20,608,277,399

DETAILS OF WRITE-INS				
1101. Other invested assets receivable.....	2,645,987		2,645,987	3,513,273
1102. Derivative collateral and receivables.....	64,704,793		64,704,793	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).....	67,350,780	0	67,350,780	47,559,929
2501. Accrued fees and other assets.....	18,463,129		18,463,129	20,962,497
2502. Deferred software costs.....	53,357,756	53,357,756	0	
2503. Disallowed interest maintenance reserve.....	9,760,182	9,760,182	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).....	81,581,067	63,117,938	18,463,129	20,962,497

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

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....18,210,657,402 less \$.....0 included in Line 6.3 (including \$.....1,622,666,782 Modco Reserve).....	18,210,657,402	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).....	17,027,026	16,886,495
4. Contract claims:		
4.1 Life.....	40,192,176	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).....	1,026,708	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.....	1,695,783	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 \$.....653 assumed and \$.....4,758,492 ceded.....	4,759,145	5,232,666
9.4 Interest Maintenance Reserve.....		
10. Commissions to agents due or accrued - life and annuity contracts \$....5,208,630, accident and health \$.....0 and deposit-type contract funds \$.....0.....	5,208,630	5,575,046
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	2,420,212	2,370,638
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(130,181,653) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(130,057,141)	(131,068,313)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	5,367,773	3,668,407
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....		47,626,923
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	165,372	153,828
17. Amounts withheld or retained by company as agent or trustee.....	2,645,987	3,513,273
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....		
19. Remittances and items not allocated.....	9,672,196	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.....	122,837,679	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.....	985,199,509	951,259,098
24.04 Payable to parent, subsidiaries and affiliates.....	2,644,996	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.....	9,100,160	15,113,864
24.09 Payable for securities.....	737,407,097	790,724,589
24.10 Payable for securities lending.....	155,790,885	92,603,248
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	7,065,701	7,546,631
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	20,190,827,296	17,615,882,594
27. From Separate Accounts statement.....	1,658,852,979	1,652,825,047
28. Total liabilities (Lines 26 and 27).....	21,849,680,275	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.....	2,215,624,500	2,065,624,500
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	(923,327,160)	(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).....	1,292,297,340	1,336,929,758
38. Totals of Lines 29, 30 and 37.....	1,294,937,340	1,339,569,758
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	23,144,617,615	20,608,277,399
DETAILS OF WRITE-INS		
2501. Reserve for escheat funds.....	4,827,977	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).....	7,065,701	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.....	3,156,365,282	2,769,037,278	5,655,271,185
2. Considerations for supplementary contracts with life contingencies.....	402,501	606,946	1,155,835
3. Net investment income.....	361,473,018	268,708,285	582,676,499
4. Amortization of Interest Maintenance Reserve (IMR).....	(1,769,389)	(1,554,912)	(3,203,621)
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	23,263,074	23,785,562	45,420,701
7. Reserve adjustments on reinsurance ceded.....	(194,442,380)	(210,771,296)	(545,998,525)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	37,517,338	36,688,903	74,068,813
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	47,461,850	42,323,347	84,933,252
9. Totals (Lines 1 to 8.3).....	3,430,271,294	2,928,824,113	5,894,324,139
10. Death benefits.....	55,187,868	37,336,538	88,065,367
11. Matured endowments (excluding guaranteed annual pure endowments).....	1,209	26,680	26,680
12. Annuity benefits.....	39,316,690	24,335,897	44,890,077
13. Disability benefits and benefits under accident and health contracts.....	148,081	125,065	243,208
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	205,298,469	120,006,317	268,573,969
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	896,617	847,309	1,488,276
18. Payments on supplementary contracts with life contingencies.....	712,766	718,068	1,375,506
19. Increase in aggregate reserves for life and accident and health contracts.....	2,571,819,342	2,356,110,048	4,843,747,793
20. Totals (Lines 10 to 19).....	2,873,381,042	2,539,505,922	5,248,410,876
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	336,526,318	308,730,413	627,157,717
22. Commissions and expense allowances on reinsurance assumed.....	23,984	14,569	28,971
23. General insurance expenses.....	134,426,207	120,791,209	253,239,112
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	21,133,461	16,419,261	31,127,559
25. Increase in loading on deferred and uncollected premiums.....	(247,694)	(40,544)	541,153
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	19,040,495	31,278,225	71,602,368
27. Aggregate write-ins for deductions.....	23,610,976	22,085,368	46,426,451
28. Totals (Lines 20 to 27).....	3,407,894,789	3,038,784,423	6,278,534,207
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	22,376,505	(109,960,310)	(384,210,068)
30. Dividends to policyholders.....	396,024	392,109	758,513
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	21,980,481	(110,352,419)	(384,968,581)
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	(32,692,771)	(14,852,451)	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).....	54,673,252	(95,499,968)	(422,845,786)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....1,580,246 (excluding taxes of \$.....(266,988) transferred to the IMR).....	73,431,864	57,170,831	146,582,514
35. Net income (Line 33 plus Line 34).....	128,105,116	(38,329,137)	(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).....	128,105,116	(38,329,137)	(276,263,272)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....(60,023,786).....	(227,455,474)	7,190,468	265,312,364
39. Change in net unrealized foreign exchange capital gain (loss).....	2,573,550	(1,604,035)	(4,996,135)
40. Change in net deferred income tax.....	(60,023,786)	1,763,412	50,290,032
41. Change in nonadmitted assets.....	(8,310,734)	(7,377,657)	(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.....	(19,955,420)	(12,098,886)	(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.....	150,000,000	100,000,000	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.....	(9,565,670)	(8,212,132)	(16,424,264)
54. Net change in capital and surplus (Lines 37 through 53).....	(44,632,418)	41,573,278	371,321,748
55. Capital and surplus as of statement date (Lines 36 + 54).....	1,294,937,340	1,009,821,288	1,339,569,758
DETAILS OF WRITE-INS			
08.301. Miscellaneous income.....	47,461,850	42,323,347	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).....	47,461,850	42,323,347	84,933,252
2701. Net investment earnings on funds withheld by ceding company.....	23,610,976	22,085,368	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).....	23,610,976	22,085,368	46,426,451
5301. Adjustment to initial reinsurance, commission and expense allowance.....	(9,565,670)	(8,212,132)	(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).....	(9,565,670)	(8,212,132)	(16,424,264)

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	3,157,000,141	2,770,610,298	5,653,678,695
2. Net investment income.....	343,954,162	262,318,598	564,947,873
3. Miscellaneous income.....	108,242,872	102,827,766	204,452,529
4. Total (Lines 1 through 3).....	3,609,197,175	3,135,756,662	6,423,079,097
5. Benefit and loss related payments.....	475,447,290	404,988,126	951,219,813
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	18,029,323	33,394,159	74,047,488
7. Commissions, expenses paid and aggregate write-ins for deductions.....	515,090,686	468,336,150	957,089,997
8. Dividends paid to policyholders.....	397,763	398,499	779,575
9. Federal and foreign income taxes paid (recovered) net of \$.....2,655,243 tax on capital gains (losses).....	42,907,592	(21,851,229)	(26,894,175)
10. Total (Lines 5 through 9).....	1,051,872,654	885,265,705	1,956,242,698
11. Net cash from operations (Line 4 minus Line 10).....	2,557,324,521	2,250,490,957	4,466,836,399
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	413,152,608	258,011,385	721,099,204
12.2 Stocks.....			
12.3 Mortgage loans.....	65,104,593	31,335,689	62,986,758
12.4 Real estate.....			
12.5 Other invested assets.....	9,828,691	11,416,866	18,602,393
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(2,854,755)	1,601,714	4,999,966
12.7 Miscellaneous proceeds.....		193,024,606	456,782,852
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	485,231,137	495,390,260	1,264,471,173
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	2,592,226,110	2,027,884,716	4,391,687,825
13.2 Stocks.....	265,288	3,213,026	3,213,025
13.3 Mortgage loans.....	693,571,250	352,210,836	1,137,054,800
13.4 Real estate.....			
13.5 Other invested assets.....	31,179,580	26,488,281	49,499,801
13.6 Miscellaneous applications.....	187,948,342	148,857,667	133,437,556
13.7 Total investments acquired (Lines 13.1 to 13.6).....	3,505,190,570	2,558,654,526	5,714,893,007
14. Net increase or (decrease) in contract loans and premium notes.....	10,823,004	9,286,968	20,675,496
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(3,030,782,437)	(2,072,551,234)	(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.....	150,000,000	100,000,000	400,000,000
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	140,531	(200,996)	(370,531)
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	18,124,929	16,287,454	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).....	168,265,460	116,086,458	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).....	(305,192,456)	294,026,181	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).....	638,213,995	700,535,711	943,406,451
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of bond investment to bond investment.....	296,660,876	42,029,849	107,136,969
20.0002 Tax credit commitment liabilities.....			957,724
20.0003 Capitalized interest on mortgage loans.....	1,255,565	521,502	1,332,272
20.0004 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.....	658,400,320	609,982,017	1,272,908,838
3. Ordinary individual annuities.....	2,606,222,018	2,270,703,570	4,604,537,918
4. Credit life (group and individual).....			
5. Group life insurance.....			
6. Group annuities.....	1,004,119	701,007	915,634
7. A&H - group.....	25		50
8. A&H - credit (group and individual).....			
9. A&H - other.....	156	1,152,031	505
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	3,265,626,638	2,882,538,625	5,878,362,945
12. Deposit-type contracts.....			
13. Total.....	3,265,626,638	2,882,538,625	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 June 30, 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							
Nationwide Life and Annuity Insurance Company state basis (Page 4, Line (1) 35, Columns 1 & 3)	XXX	XXX	XXX	\$	128,105,116	\$	(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	\$	<u>128,105,116</u>	\$	<u>(276,263,272)</u>
Surplus							
Nationwide Life and Annuity Insurance Company state basis (Page 3, Line (5) 38, Columns 1 & 2)	XXX	XXX	XXX	\$	1,294,937,340	\$	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		<u>56,000,000</u>		<u>56,000,000</u>
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$	<u>1,238,937,340</u>	\$	<u>1,283,569,758</u>

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

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

No significant changes from prior year end.

C. Accounting Policies

No significant changes from prior year end.

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

D. Going Concern

Not applicable.

Note 2 - Accounting Changes and Corrections of Errors

No significant changes from prior year end.

Note 3 - Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A. Mortgage Loans

No significant changes from prior year end.

B. Troubled Debt Restructuring

No significant changes from prior year end.

C. Reverse Mortgages

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

D. Loan-Backed Securities

1. Prepayment assumptions are generally obtained using a model provided by a third-party vendor.
2. Not applicable.
3. Not applicable.
4. All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ (18,742,133)
2. 12 Months or Longer	\$ (5,565,688)

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

1. Less than 12 Months	\$ 758,940,711
2. 12 Months or Longer	\$ 81,183,656

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

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	\$-	\$-	\$-	\$-	\$-	\$4,000,000	\$44,444	\$-
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	-	-	-	-	-	-	-	-

	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	-	-	-	-	-	-	-	-

4-6. Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

7. Collateral Received - 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	\$-	\$-	\$-	\$-	\$4,300,000	\$47,778	\$-
b. Securities (FV)	-	-	-	-	-	-	-

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)	-	-	-	-	-	-	-

8-11. 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	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Bilateral (YES/NO)	YES	NO		
b. Tri-Party (YES/NO)	YES	YES		

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	60,047,445	171,979,750	110,373,454
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.

NOTES TO THE FINANCIAL STATEMENTS

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	\$61,248,394	\$191,085,175	\$113,580,923	\$191,085,175
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	\$-	\$191,085,175	\$-	\$-	\$-	\$-	\$-	\$191,085,175
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	\$-	\$191,085,175	\$-	\$-	\$-	\$-	\$-	\$191,085,175

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	\$60,047,445	\$171,979,750	\$110,373,454	\$155,965,857
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	-

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. Overnight and Continuous	\$155,965,857	\$155,965,857
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.

NOTES TO THE FINANCIAL STATEMENTS

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

	General Account	Protected Cell
(1) Number of CUSIPs	7	-
(2) Aggregate Amount of Investment Income	\$ 2,125,307	\$ -

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 six months ended June 30, 2018, the Company received capital contributions of \$150,000,000 from Nationwide Life Insurance Company. On July 25, 2018 and August 9, 2018, the Company received additional capital contributions of \$100,000,000 and \$50,000,000, respectively, from Nationwide Life Insurance Company.

Note 11 - Debt

Not applicable.

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

No significant changes from prior year end.

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

No significant changes from prior year end.

Note 14 – Liabilities, Contingencies and Assessments

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.

NOTES TO THE FINANCIAL STATEMENTS

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.

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.

NOTES TO THE FINANCIAL STATEMENTS

The following table summarizes assets held at fair value as of June 30, 2018:

							Net Asset Value (NAV) Included in Level 2
	Level 1	Level 2	Level 3	Total			
Assets at Fair Value							
Industrial and miscellaneous	\$ -	\$ 360,248	\$ 172,050	\$ 532,298			-
Total Bonds	\$ -	\$ 360,248	\$ 172,050	\$ 532,298	\$		-
Common stocks	4,164,168	3,504,427	-	7,668,595	\$		3,504,427
Separate account assets	1,658,852,979	-	-	1,658,852,979			-
Derivative assets	-	-	638,582,572	638,582,572			-
Total Assets at Fair Value	\$ 1,663,017,147	\$ 3,864,675	\$ 638,754,622	\$ 2,305,636,444	\$		3,504,427

The following table presents the rollforward of Level 3 assets held at fair value during the period ended June 30, 2018:

	Beginning Balance at 3/31/2018	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 6/30/2018
Assets at Fair Value										
Industrial and miscellaneous	\$176,329	\$-	\$-	\$-	\$4,581	\$-	\$-	\$(8,961)	\$101	\$172,050
Total Bonds	\$176,329	\$-	\$-	\$-	\$4,581	\$-	\$-	\$(8,961)	\$101	\$172,050
Derivative assets	\$569,932,750	\$-	\$-	\$27,107,971	\$5,500,271	\$79,067,811	\$-	\$(43,026,231)	\$-	\$638,582,572
Total Assets at Fair Value	\$570,109,079	\$-	\$-	\$27,107,971	\$5,504,852	\$79,067,811	\$-	\$(43,035,192)	\$101	\$638,754,622

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 June 30, 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	\$15,121,664,286	\$15,338,303,928	\$500,325,303	\$14,522,602,803	\$98,736,180	\$-	\$-
Mortgage loans, net of allowance	3,869,985,524	4,030,006,488	-	-	3,869,985,524	-	-
Short-term investments	620,496,675	620,496,675	-	620,496,675	-	-	-
Derivative assets	15,543,738	24,207,560	-	15,543,738	-	-	-
Policy loans	95,397,016	95,397,016	-	-	95,397,016	-	-
Securities lending collateral assets	155,965,857	155,965,857	155,965,857	-	-	-	-
Total Assets	\$19,879,053,096	\$20,264,377,524	\$656,291,160	\$15,158,643,216	\$4,064,118,720	\$-	\$-
Liabilities							
Derivative liabilities	\$21,901,807	\$9,100,160	\$-	\$21,901,807	\$-	\$-	\$-
Investment Contracts	14,364,888,442	13,370,113,360	-	-	14,364,888,442	-	-
Total Liabilities	\$14,386,790,249	\$13,379,213,520	\$-	\$21,901,807	\$14,364,888,442	\$-	\$-

D. Not Practicable to Estimate Fair Value

Not applicable.

Note 21 - Other Items

No significant changes from prior year end.

Note 22 - Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through August 10, 2018 for the statutory statement issued on August 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 August 10, 2018 for the statutory statement issued on August 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.

NOTES TO THE FINANCIAL STATEMENTS

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 [☒]

1.2

If yes, has the report been filed with the domiciliary state?

Yes [☐]

No [☐]

2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [☐]

No [☒]

2.2

If yes, date of change:

3.1

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

Yes [☒]

No [☐]

3.2

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

Yes [☐]

No [☒]

3.3

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

3.4

Is the reporting entity publicly traded or a member of a publicly traded group?

Yes [☐]

No [☒]

3.5

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

4.1

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

Yes [☐]

No [☒]

4.2

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

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

5.

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

Yes [☐]

No [☒]

N/A [☐]

6.1

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

12/31/2016

6.2

State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.

12/31/2016

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).

05/24/2018

6.4

By what department or departments?
OH

6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes [☐]

No [☐]

N/A [☒]

6.6

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

Yes [☐]

No [☐]

N/A [☒]

7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [☐]

No [☒]

7.2

If yes, give full information:

8.1

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

Yes [☐]

No [☒]

8.2

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

8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [☒]

No [☐]

8.4

If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
Nationwide Bank	Columbus, OH	NO	YES	NO	NO
Nationwide Mutual Insurance Company	Columbus, OH	YES	NO	NO	NO
Nationwide Mutual Fire Insurance Company	Columbus, OH	YES	NO	NO	NO
Nationwide Corporation	Columbus, OH	YES	NO	NO	NO
Nationwide Financial Services, Inc.	Columbus, OH	YES	NO	NO	NO
Nationwide Investment Services Corp	Columbus, OH	NO	NO	NO	YES
Nationwide Investment Advisors, LLC	Columbus, OH	NO	NO	NO	YES
Nationwide Securities, LLC	Columbus, OH	NO	NO	NO	YES
Nationwide Fund Advisors	Columbus, OH	NO	NO	NO	YES
Nationwide Fund Distributors, LLC	Columbus, OH	NO	NO	NO	YES
Nationwide Asset Management, LLC	Columbus, OH	NO	NO	NO	YES
Jefferson National Securities Corporation	Louisville, KY	NO	NO	NO	YES
JNF Advisors, Inc.	Louisville, KY	NO	NO	NO	YES

9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

Yes [☒]

No [☐]

- (a)
- Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b)
- Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c)
- Compliance with applicable governmental laws, rules and regulations;
- (d)
- The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

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: \$ 42,796,941

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: \$ 87,799,515

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:

- 14.21 Bonds
- 14.22 Preferred Stock
- 14.23 Common Stock
- 14.24 Short-Term Investments
- 14.25 Mortgage Loans on Real Estate
- 14.26 All Other
- 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)
- 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above

1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$ 0	\$ 0
0	0
0	0
0	0
64,283,324	71,423,628
82,294,909	86,592,436
\$ 146,578,233	\$ 158,016,064
\$ 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: \$ 155,965,857

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 155,965,857

16.3 Total payable for securities lending reported on the liability page: \$ 155,790,885

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 | 2 | 3 | 4 | 5 |
|--|----------------------------|-------------------------------|-----------------|---|
| Central Registration Depository Number | Name of Firm or Individual | Legal Entity Identifier (LEI) | Registered With | 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 [☒]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 [☒]No [☐]

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

1.1 Long-term mortgages in good standing

Amount

1.11 Farm mortgages..... \$.....

1.12 Residential mortgages..... \$.....

1.13 Commercial mortgages..... \$.....4,030,006,487

1.14 Total mortgages in good standing..... \$.....4,030,006,487

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)

\$.....4,030,006,487

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..... 83.0

2.2 A&H cost containment percent.....

2.3 A&H expense percent excluding cost containment expenses..... 4.0

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 []

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.			1	Direct Business Only					
			Active Status (a)	Life Contracts		4	5	6	7
				2	3				
				Life Insurance Premiums	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	5,248,667			20,190,207	25,438,874	
2.	Alaska.....	AK	L	500,139			1,406,656	1,906,795	
3.	Arizona.....	AZ	L	8,593,742	172,787		95,986,513	104,753,042	
4.	Arkansas.....	AR	L	2,922,827			13,662,291	16,585,118	
5.	California.....	CA	L	125,137,780	211,411		212,911,268	338,260,459	
6.	Colorado.....	CO	L	9,479,586			65,972,437	75,452,023	
7.	Connecticut.....	CT	L	10,532,018	17,138		15,395,255	25,944,411	
8.	Delaware.....	DE	L	5,525,754			4,752,894	10,278,648	
9.	District of Columbia.....	DC	L	1,024,517			4,399,315	5,423,832	
10.	Florida.....	FL	L	37,035,867	65,246	124	221,261,923	258,363,160	
11.	Georgia.....	GA	L	17,944,344			91,859,975	109,804,319	
12.	Hawaii.....	HI	L	3,852,915	252,054		18,548,692	22,653,661	
13.	Idaho.....	ID	L	738,280			16,805,345	17,543,625	
14.	Illinois.....	IL	L	24,149,773			144,191,674	168,341,447	
15.	Indiana.....	IN	L	7,330,482			81,805,347	89,135,829	
16.	Iowa.....	IA	L	2,237,151			8,938,933	11,176,084	
17.	Kansas.....	KS	L	4,890,518			38,008,691	42,899,209	
18.	Kentucky.....	KY	L	6,099,948			36,331,477	42,431,425	
19.	Louisiana.....	LA	L	3,291,669	79,211		36,372,865	39,743,745	
20.	Maine.....	ME	L	685,398	17,138		7,059,314	7,761,850	
21.	Maryland.....	MD	L	19,643,705	36,927		81,944,653	101,625,285	
22.	Massachusetts.....	MA	L	12,337,155			76,088,520	88,425,675	
23.	Michigan.....	MI	L	34,207,419	24,435		135,044,094	169,275,948	
24.	Minnesota.....	MN	L	10,947,740			12,458,591	23,406,331	
25.	Mississippi.....	MS	L	2,911,005			8,527,033	11,438,038	
26.	Missouri.....	MO	L	8,377,742	25,486		40,500,450	48,903,678	
27.	Montana.....	MT	L	300,555			8,485,308	8,785,863	
28.	Nebraska.....	NE	L	2,344,592			48,224,153	50,568,745	
29.	Nevada.....	NV	L	4,420,398			23,353,792	27,774,190	
30.	New Hampshire.....	NH	L	1,507,801			18,371,582	19,879,383	
31.	New Jersey.....	NJ	L	36,956,696	17,491		60,301,561	97,275,748	
32.	New Mexico.....	NM	L	946,104			26,253,176	27,199,280	
33.	New York.....	NY	N	490,533			11,305,207	11,795,740	
34.	North Carolina.....	NC	L	31,139,311			148,438,204	179,577,515	
35.	North Dakota.....	ND	L	988,940			5,683,486	6,672,426	
36.	Ohio.....	OH	L	31,789,017	191,339		143,194,571	175,174,927	
37.	Oklahoma.....	OK	L	1,672,982			15,302,456	16,975,438	
38.	Oregon.....	OR	L	5,383,784			14,837,640	20,221,424	
39.	Pennsylvania.....	PA	L	38,682,507	61,517	33	98,835,485	137,579,542	
40.	Rhode Island.....	RI	L	2,550,634			8,647,509	11,198,143	
41.	South Carolina.....	SC	L	7,525,161			37,682,405	45,207,566	
42.	South Dakota.....	SD	L	2,839,107			5,134,506	7,973,613	
43.	Tennessee.....	TN	L	11,279,675	331,391		46,613,480	58,224,546	
44.	Texas.....	TX	L	50,430,557	346,541		165,403,711	216,180,809	
45.	Utah.....	UT	L	12,256,994			38,721,377	50,978,371	
46.	Vermont.....	VT	L	1,323,417			6,668,387	7,991,804	
47.	Virginia.....	VA	L	22,539,118	60,690	25	82,481,456	105,081,289	
48.	Washington.....	WA	L	14,983,640			49,071,859	64,055,499	
49.	West Virginia.....	WV	L	4,103,760	46,245		8,526,337	12,676,342	
50.	Wisconsin.....	WI	L	7,196,453	84,608		38,234,267	45,515,328	
51.	Wyoming.....	WY	L	651,967			4,858,155	5,510,122	
52.	American Samoa.....	AS	N	3,746				3,746	
53.	Guam.....	GU	N	693				693	
54.	Puerto Rico.....	PR	N	2,964			130,000	132,964	
55.	US Virgin Islands.....	VI	N	2,458				2,458	
56.	Northern Mariana Islands.....	MP	N					0	
57.	Canada.....	CAN	N	17,127				17,127	
58.	Aggregate Other Alien.....	OT	XXX	22,510	0	0	0	22,510	0
59.	Subtotal.....	XXX		659,999,342	2,041,655	182	2,605,184,483	3,267,225,662	0
90.	Reporting entity contributions for employee benefit plans.....	XXX						0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX		278,217				278,217	
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		183,787				183,787	
94.	Aggregate other amounts not allocable by State.....	XXX		0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX		660,461,346	2,041,655	182	2,605,184,483	3,267,687,666	0
96.	Plus Reinsurance Assumed.....	XXX						0	
97.	Totals (All Business).....	XXX		660,461,346	2,041,655	182	2,605,184,483	3,267,687,666	0
98.	Less Reinsurance Ceded.....	XXX		102,397,144	3,497		8,518,731	110,919,372	
99.	Totals (All Business) less Reinsurance Ceded.....	XXX		558,064,202	2,038,158	182	2,596,665,752	3,156,768,294	0

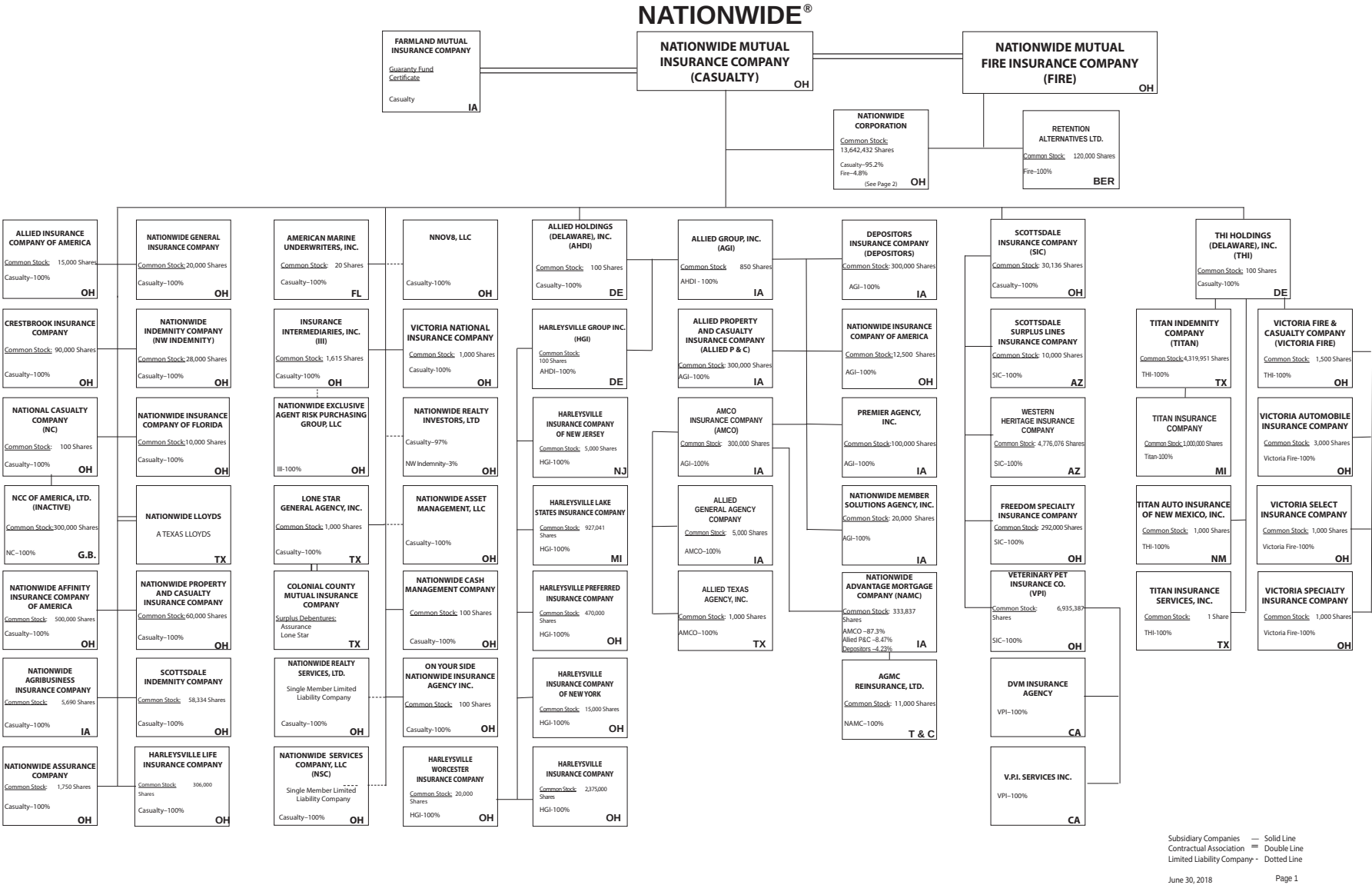
DETAILS OF WRITE-INS									
58001.	Foreign - Other Alien.....	XXX		22,510				22,510	
58002.	.....	XXX						0	
58003.	.....	XXX						0	
58998.	Summary of remaining write-ins for line 58 from overflow page.....	XXX		0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX		22,510	0	0	0	22,510	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

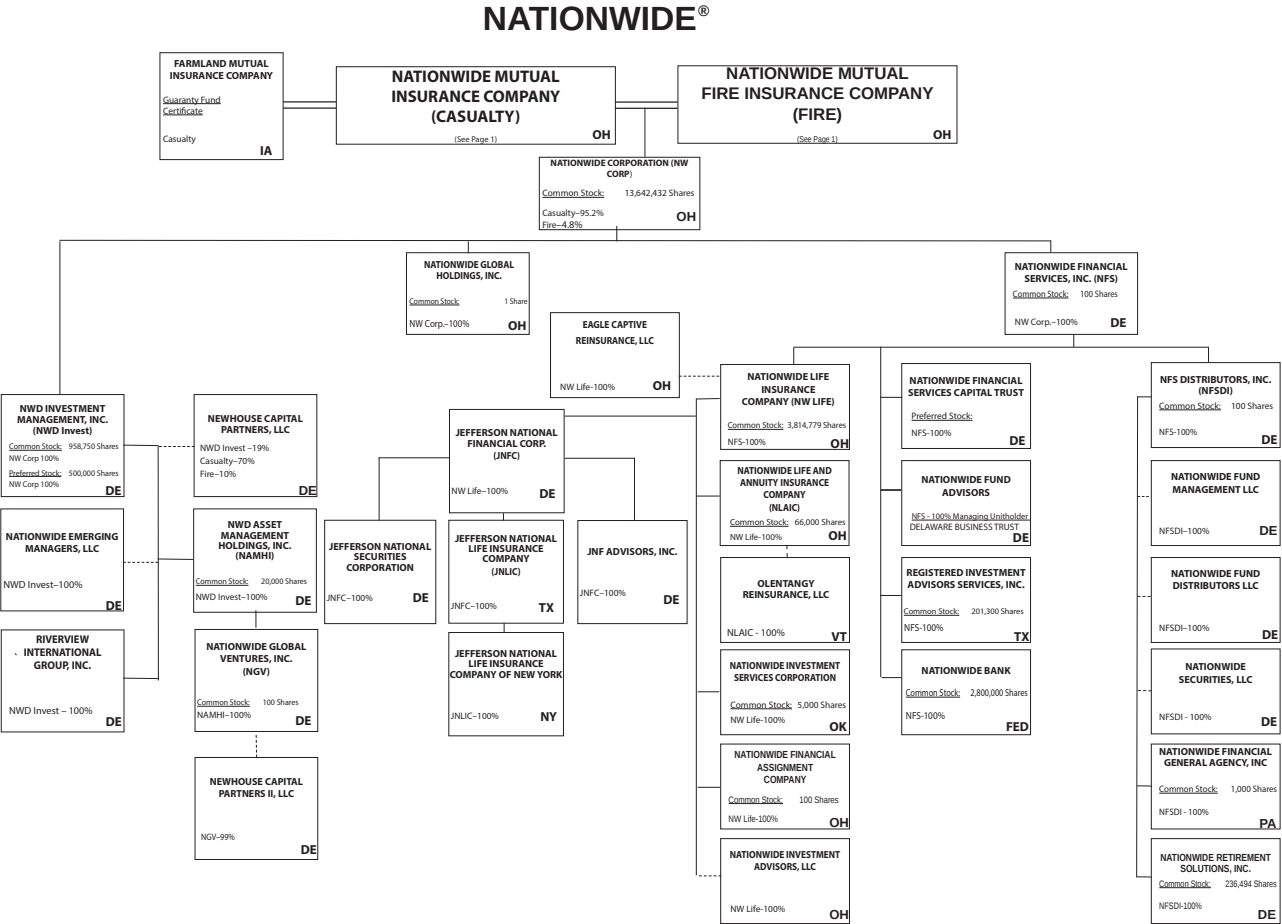
R - Registered - Non-domiciled RRGs..... 0
Q - Qualified - Qualified or accredited reinsurer..... 0
N - None of the above - Not allowed to write business in the state 7

Q12



(Casualty/Fire subsidiaries)

Q12.1



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

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

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
0140	Nationwide.....	.....	31-1486309..	...4595018	.....	.....	10 W. Nationwide, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...4810074	.....	.....	1000 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...4869474	.....	.....	1015 Long Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...4810047	.....	.....	1050 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...4810038	.....	.....	1125 Rail Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1733036..	...4594963	.....	.....	120 Acre Partners, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...95.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-4939866..	...5217036	.....	.....	1125 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	26-2451988..	...4288132	.....	.....	1492 Capital, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...5113932	.....	.....	111 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...4810083	.....	.....	155 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...5113923	.....	.....	161 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	...5042171	.....	.....	170 Marconi, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	...4960960	.....	.....	245 Parks Edge Place, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...4810092	.....	.....	275 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...5092952	.....	.....	343 N. Front, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	...4590835	.....	.....	400 West Nationwide Boulevard, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	...4591140	.....	.....	425 West Nationwide Boulevard, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...4595009	.....	.....	44 Chestnut, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...4890843	.....	.....	75 Rivulon Boulevard, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4590750	.....	.....	775 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...5280151	.....	.....	777 Swan Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4810104	.....	.....	780 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4671583	.....	.....	795 Rail Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4590602	.....	.....	800 Bobcat Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4671499	.....	.....	800 Goodale Boulevard, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4671789	.....	.....	800 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4590778	.....	.....	805 Bobcat Avenue, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4890834	.....	.....	808 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4869465	.....	.....	820 Goodale Boulevard, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...5042612	.....	.....	825 Junction Way, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
.....	.....	.....	37-1865892..	n/a.....	.....	.....	828 at the Yard Condominimums Home Owners Association	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	20-4939866..	...5012286	.....	.....	828 Bobcat Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4890759	.....	.....	840 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4590611	.....	.....	845 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4590787	.....	.....	850 Goodale Blvd., LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		20-4939866..	...4903921			860 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-4939866..	...4903912			880 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-4939866..	...4869438			895 W. Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-4939866..	...5143069			950 Dorchester Way, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	...5092943			960 Bobcat Avenue, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	...4810029			975 Rail Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	...5082001			995 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1680808..	...4594833			AD Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	60.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		31-1580283..	...4590992			ADTV, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		52-2227314..	...4287247			AGMC Reinsurance, Ltd.....	TCA.....	IA.....	Nationwide Advantage Mortgage Company....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		42-1011300..	...4287229			ALLIED General Agency Company.....	IA.....	IA.....	AMCO Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		42-0958655..	...1677548			ALLIED Group, Inc.....	IA.....	IA.....	Allied Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		46-4628790..	...4613462			Allied Holdings (Delaware), Inc.....	DE.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	Y.....	
0140	Nationwide.....	10127...	27-0114983..	...4288169			ALLIED Insurance Company of America.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	42579...	42-1201931..	...4287144			ALLIED Property and Casualty Insurance Company.....	IA.....	IA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		42-1527863..	...4287238			ALLIED Texas Agency, Inc.....	TX.....	IA.....	AMCO Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	19100...	42-6054959..	...4287153			AMCO Insurance Company.....	IA.....	IA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		59-1031596..	...4288011			American Marine Underwriters, Inc.....	FL.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		81-4532504..	...5082029			American Tax Credit Fund 2017-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		82-2001573..	...5167113			American Tax Credit Fund 2017-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		82-4591498..	...5215292			American Tax Credit Fund 2018-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		83-0606592..	...5278943			American Tax Credit Fund 2018-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		83-0620232..	...5278934			American Tax Credit Fund 2018-C, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	...4591177			Arena District CA I, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
			36-4857239..	n/a.....			Arena District Garage Condominium Association.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
			90-0280710..	n/a.....			Arena District Owners Association.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
			35-2582728..	n/a.....			Arena District Swim Club Association.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		31-1486309..	...5012277			Ballantrae Woods, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		26-4083207..	...4869447			Berkshire Crossing Development, LLC.....	DE.....	NIA.....	NorthStar Commercial Development, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1555487..	...4593658			Broad Street Retail, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	60.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-3624379..	...4595531			Brooke School Investment Fund, LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		26-0899413..	...3730540			CHP New Markets Investment Fund, LLC.....	OH.....	OTH.....	Nationwide Mutual Insurance Company.....	Limited partner /no control	50.000	other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		20-1618232..	...4595241			CNRI-Cannonsport Condominium, LLC.....	OH.....	NIA.....	CNRI-Cannonsport, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	20-1618232..	...4595045	.....	.....	CNRI- Cannonsport, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
.....	.....	.....	n/a.....	n/a.....	.....	.....	Co-Investment Fund, LLC.....	DE.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	31-1579973..	...2998688	.....	.....	COLHOC Limited Partnership.....	OH.....	NIA.....	NRI Arena, LLC.....	ownership.....	...30.757	Other non-Nationwide.....	N.....	1.....
0140	Nationwide.....	29262...	74-1061659..	...4288057	.....	.....	Colonial County Mutual Insurance Company....	TX.....	IA.....	Other non-Nationwide.....	contract.....	.....	Other non-Nationwide.....	N.....	2.....
.....	.....	.....	45-4901238..	n/a.....	.....	.....	Columbus Arena Management, LLC.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	18961...	68-0066866..	...4288178	.....	.....	Crestbrook Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...4590255	.....	.....	Crewville, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	42587...	42-1207150..	...4287162	.....	.....	Depositors Insurance Company.....	IA.....	IA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
.....	.....	.....	46-4104813..	n/a.....	.....	.....	Discover Affordable Housing Investment Fund I LLC	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	33-0096671..	...4287694	.....	.....	DVM Insurance Agency.....	CA.....	NIA.....	Veterinary Pet Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	15821...	47-4523959..	...4890825	.....	.....	Eagle Captive Reinsurance, LLC.....	OH.....	IA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-1945276..	...4590590	.....	.....	East of Madison, LLC.....	DE.....	NIA.....	120 Acre Partners, Ltd.....	ownership.....	...24.910	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-1945276..	...4590590	.....	.....	East of Madison, LLC.....	DE.....	NIA.....	ND La Quinta Partners, LLC.....	ownership.....	...75.090	Nationwide Mutual Insurance Company.....	N.....	1.....
.....	.....	.....	30-0951639..	n/a.....	.....	.....	ERN-4 Property Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	13838...	42-0618271..	...4569372	.....	.....	Farmland Mutual Insurance Company.....	IA.....	OTH.....	Other non-Nationwide.....	debt.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	22209...	75-6013587..	...4287676	.....	.....	Freedom Specialty Insurance Company.....	OH.....	IA.....	Scottsdale Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
.....	.....	.....	46-4736379..	n/a.....	.....	.....	GPN-1 Property Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	20-4939866..	...4590808	.....	.....	Grandview Yard Hotel Holdings, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...4590826	.....	.....	Grandview Yard Hotel, LLC.....	OH.....	NIA.....	Grandview Yard Hotel Holdings, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	...5036200	.....	.....	GVY Residential, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...5280142	.....	.....	Harlem Road Developers, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	51-0241172..	...3582909	.....	.....	Harleysville Group Inc.....	DE.....	NIA.....	Allied Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	23582...	41-0417250..	...4442260	.....	.....	Harleysville Insurance Company.....	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
.....															
0140	Nationwide.....	42900...	23-2253669..	...4442158	.....	.....	Harleysville Insurance Company of New Jersey	NJ.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10674...	23-2864924..	...4442242	.....	.....	Harleysville Insurance Company of New York...	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	14516...	38-3198542..	...4442251	.....	.....	Harleysville Lake States Insurance Company...	MI.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	64327...	23-1580983..	...4440659	.....	.....	Harleysville Life Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	35696...	23-2384978..	...4442288	.....	.....	Harleysville Preferred Insurance Company.....	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	26182...	04-1989660..	...4442372	.....	.....	Harleysville Worcester Insurance Company.....	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	32-0051216..	...4596903	.....	.....	Hideaway Properties Corporation.....	CA.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-0871532..	...4288020	.....	.....	Insurance Intermediaries, Inc.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-3289512..	...3848436	.....	.....	Jefferson National Financial Corp.....	DE.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	Y.....	.....
0140	Nationwide.....	64017...	75-0300900..	...3332887	.....	.....	Jefferson National Life Insurance Company.....	TX.....	IA.....	Jefferson National Financial Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
.....	.....	.....	.....	.....	.....	.....	Jefferson National Life Insurance Company of New York	NY.....	IA.....	Jefferson National Life Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		61-1340595..	...5113503			Jefferson National Securities Corporation.....	DE.....	NIA.....	Jefferson National Financial Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	...4097802			Jerome Village Company, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
			46-2974590..	n/a.....			Jerome Village Master Property Owners Association, Inc.	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		20-8945345..	...5111938			JNF Advisors, Inc.....	DE.....	NIA.....	Jefferson National Financial Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
			46-2956640..	n/a.....			Jerome Village Residential Property Owners Association, Inc.	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		31-1486309..	...4590312			JV Developers, LLC.....	OH.....	OTH.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		74-1395229..	...4613350			Lone Star General Agency, Inc.....	TX.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	11991...	38-0865250..	...4288187			National Casualty Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		AC000920...	...4614900			National Casualty Company of America, Ltd....	GBR.....	IA.....	National Casualty Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		42-1154244..	...2889795			Nationwide Advantage Mortgage Company.....	IA.....	NIA.....	AMCO Insurance Company.....	ownership.....	87.300	Nationwide Mutual Insurance Company.....	Y.....	1.....
							ALLIED Property & Casualty Insurance Company								
0140	Nationwide.....		42-1154244..	...2889795			Nationwide Advantage Mortgage Company.....	IA.....	NIA.....	Depositors Insurance Company.....	ownership.....	4.230	Nationwide Mutual Insurance Company.....	Y.....	1.....
0140	Nationwide.....	26093...	48-0470690..	...4288196			Nationwide Affinity Insurance Company of America	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	28223...	42-1015537..	...4288208			Nationwide Agribusiness Insurance Company..	IA.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1578869..	...4288075			Nationwide Arena, LLC.....	OH.....	NIA.....	NRI Arena, LLC.....	ownership.....	90.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-8670712..	...4288114			Nationwide Asset Management, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	10723...	95-0639970..	...4288217			Nationwide Assurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1592130..	...2729677			Nationwide Bank.....	OH.....	OTH.....	Nationwide Financial Services, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		31-1036287..	...4288123			Nationwide Cash Management Company.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-4416546..	...3828081			Nationwide Corporation.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	95.200	Nationwide Mutual Insurance Company.....	Y.....	1.....
0140	Nationwide.....		31-4416546..	...3828081			Nationwide Corporation.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	4.800	Nationwide Mutual Insurance Company.....	Y.....	1.....
0140	Nationwide.....		04-3679407..	...4286839			Nationwide Emerging Managers, LLC.....	DE.....	NIA.....	NWD Investment Management, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
							Nationwide Exclusive Agent Risk Purchasing Group, LLC								
0140	Nationwide.....		05-0630007..	...4288048			Nationwide Financial Assignment Company.....	OH.....	NIA.....	Insurance Intermediaries, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1667326..	...4286932			Nationwide Financial General Agency, Inc.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		23-2412039..	...4287087			Nationwide Financial Services Capital Trust....	PA.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-6554353..	...4286978			Nationwide Financial Services, Inc.....	DE.....	NIA.....	Nationwide Financial Services, Inc.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486870..	...3828063			Nationwide Financial Services, Inc.....	DE.....	NIA.....	Nationwide Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		52-6969857..	...4286996			Nationwide Fund Advisors.....	DE.....	NIA.....	Nationwide Financial Services, Inc.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1748721..	...4287050			Nationwide Fund Distributors LLC.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-0900518..	...4287041			Nationwide Fund Management LLC.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	23760...	31-4425763..	...4287957			Nationwide General Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	31-1570938..	...4286398	.....	.....	Nationwide Global Holdings, Inc.....	OH.....	NIA.....	Nationwide Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	04-3732385..	...4286857	.....	.....	Nationwide Global Ventures, Inc.....	DE.....	NIA.....	NWD Asset Management Holdings, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10070...	31-1399201..	...2839398	.....	.....	Nationwide Indemnity Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	25453...	95-2130882..	...4287180	.....	.....	Nationwide Insurance Company of America.....	OH.....	IA.....	ALLIED Group, Inc.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10948...	31-1613686..	...4287966	.....	.....	Nationwide Insurance Company of Florida.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	41-2206199..	...4286950	.....	.....	Nationwide Investment Advisors, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	73-0988442..	...4286923	.....	.....	Nationwide Investment Services Corporation...	OK.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	Y.....	.....
0140	Nationwide.....	92657...	31-1000740..	...2995098	.....	.....	Nationwide Life and Annuity Insurance Company	OH.....	RE.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	66869...	31-4156830..	...2819288	.....	.....	Nationwide Life Insurance Company.....	OH.....	UDP.....	Nationwide Financial Services, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	13-4212969..	...4596127	.....	.....	Nationwide Life Tax Credit Partners 2002-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	01-0749754..	...4595960	.....	.....	Nationwide Life Tax Credit Partners 2002-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	54-2113175..	...4596127	.....	.....	Nationwide Life Tax Credit Partners 2003-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	58-2672725..	...4596163	.....	.....	Nationwide Life Tax Credit Partners 2003-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-0382144..	...4596707	.....	.....	Nationwide Life Tax Credit Partners 2004-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-0745944..	...4596211	.....	.....	Nationwide Life Tax Credit Partners 2004-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-0745965..	...4596239	.....	.....	Nationwide Life Tax Credit Partners 2004-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-1128408..	...4596332	.....	.....	Nationwide Life Tax Credit Partners 2004-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-1128472..	...4596350	.....	.....	Nationwide Life Tax Credit Partners 2004-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-1918935..	...3318117	.....	.....	Nationwide Life Tax Credit Partners 2004-F, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-2303694..	...4596369	.....	.....	Nationwide Life Tax Credit Partners 2005-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-2303602..	...4596378	.....	.....	Nationwide Life Tax Credit Partners 2005-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-2450960..	...4596387	.....	.....	Nationwide Life Tax Credit Partners 2005-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-2451052..	...4596396	.....	.....	Nationwide Life Tax Credit Partners 2005-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		20-2774223..	...4596408			Nationwide Life Tax Credit Partners 2005-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		21-1288836..	...4596426			Nationwide Life Tax Credit Partners 2007-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-3427373..	...4596435			Nationwide Life Tax Credit Partners 2009-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-3427435..	...4596444			Nationwide Life Tax Credit Partners 2009-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-3427479..	...4596499			Nationwide Life Tax Credit Partners 2009-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-3427525..	...4596510			Nationwide Life Tax Credit Partners 2009-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-4737055..	...4596529			Nationwide Life Tax Credit Partners 2009-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		26-4737157..	...4596547			Nationwide Life Tax Credit Partners 2009-F, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		27-1362364..	...4596622			Nationwide Life Tax Credit Partners 2009-I, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		45-0469525..	...3779811			Nationwide Life Tax Credit Partners No. 1, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	42110...	75-1780981..	...4287984			Nationwide Lloyds.....	TX.....	IA.....	n/a.....	contract.....	.....	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		42-1373380..	...4287210			Nationwide Member Solutions Agency Inc.....	IA.....	NIA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		75-3191025..	...4597094			Nationwide Mutual Capital I, LLC.....	DE.....	NIA.....	Nationwide Mutual Capital, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		75-3191025..	...4595269			Nationwide Mutual Capital, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	23779...	31-4177110..	...3828090			Nationwide Mutual Fire Insurance Company....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	23787...	31-4177100..	...3828072			Nationwide Mutual Insurance Company.....	OH.....	UIP.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		34-2012765..	...4288084			Nationwide Private Equity Fund, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	37877...	31-0970750..	...4287993			Nationwide Property and Casualty Insurance Company	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		31-1486309..	...4288105			Nationwide Realty Investors, Ltd.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	97.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		31-1486309..	...4288105			Nationwide Realty Investors, Ltd.....	OH.....	NIA.....	Nationwide Indemnity Company.....	ownership.....	3.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		31-1486309..	...4590264			Nationwide Realty Management, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		n/a.....	...4288066			Nationwide Realty Services, Ltd.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		73-0948330..	...4287096			Nationwide Retirement Solutions, Inc.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		36-2434406..	...4287078			Nationwide Securities, LLC.....	OH.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		31-4177100..	...4288093			Nationwide Services Company, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.6

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		27-0743545..	..4564041			Nationwide Tax Credit Partners 2009-G, LLC...	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		27-0768791..	..4596891			Nationwide Tax Credit Partners 2009-H, LLC...	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		46-1952215..	..4596556			Nationwide Tax Credit Partners 2013-A, LLC...	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		46-1971926..	..4596592			Nationwide Tax Credit Partners 2013-B, LLC...	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-5976272..	..4595410			Nationwide Ventures, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		11-3651828..	..4588168			ND La Quinta Partners, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...95.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-0585594..	..4286866			Newhouse Capital Partners II, LLC.....	DE.....	NIA.....	Nationwide Global Ventures, Inc.....	ownership.....	...99.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		13-4110716..	..4286679			Newhouse Capital Partners, LLC.....	DE.....	NIA.....	NWD Investment Management, Inc.....	ownership.....	...19.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		13-4110716..	..4286679			Newhouse Capital Partners, LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...70.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		13-4110716..	..4286679			Newhouse Capital Partners, LLC.....	DE.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...10.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		31-1630871..	..4287032			NFS Distributors, Inc.....	DE.....	NIA.....	Nationwide Financial Services, Inc.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		14-1892640..	..4596677			NHT XII Tax Credit Fund, LLC.....	DC.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...49.990	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		14-1892640..	..4596677			NHT XII Tax Credit Fund, LLC.....	DC.....	NIA.....	Nationwide Assurance Company	ownership.....	...25.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		14-1892640..	..4596677			NHT XII Tax Credit Fund, LLC.....	DC.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...25.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		82-5195340..	..5280160			NLIC REO Holdings, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		82-5194959..	..5280179			NMIC REO Holdings, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		46-3762545..	..4750442			NNOV8, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		20-4939866..	..4590817			North of Third, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
			61-1753500..	n/a.....			Northstar Master Property Owners Association, Inc.	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		26-4083354..	..4594909			Northstar Residential Development, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		31-1486309..	..4594794			NRI Arena, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		31-1486309..	..4594815			NRI Brooksedg, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		31-1486309..	..4595027			NRI Builders, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		31-1486309..	..4590246			NRI Communities/Harris Blvd., LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		31-1486309..	..5217027			NRI Corporate Housing, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		31-1486309..	..4590282			NRI Cramer Creek, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		20-4939866..	..4590460			NRI Equity Land Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...80.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-0212217..	..4590394			NRI Equity Tampa, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		31-1486309..	..4590376			NRI Maxtown, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		31-1486309..	..4590406			NRI Office Ventures, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		31-1580283..	..4596912			NRI Telecom, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		31-1486309..	..4590349			NRI-Rivulon, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		26-4083354..	..4869456			NS Developers, LLC.....	OH.....	NIA.....	Northstar Residential Development, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		45-3123274..	..4595438			NTCIF-2011 Georgia State Investor, LLC.....	OH.....	NIA.....	Nationwide Property and Casualty Company..	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		90-0729552..	..4596695			NTCIF-2011, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...50.000	Nationwide Mutual Insurance Company.....	N.....	1.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.7

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		90-0729552..	..4596695			NTCIF-2011, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		27-4700627..	..4596716			NTCP 2011-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	...0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		46-0741029..	..4464703			NTCP 2012-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	...0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		46-3309896..	..4586164			NTCP 2013-C, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	...0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		46-4111078..	..4596743			NTCP 2014-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	...0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		47-1404116..	..4802734			NTCP 2014-B, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	...0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		47-1413242..	..4809948			NTCP 2014-C, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	...0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		47-3909345..	..4869483			NTCP 2015-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	...0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		47-4148470..	..4890807			NTCP 2015-B, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	...0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		81-3836925..	..5048678			NTCP 2016-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		82--2015065..	..5167122			NTCP 2017-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		81-0936428..	..4966663			NW Private Debt, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		26-1903919..	..5012295			NW REI, LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		81-2326191..	..5011609			NW-442 Ocean, LLC.....	OH.....	NIA.....	NW REI (NLIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		46-3654078..	..4593621			NW-Amesbury, LLC.....	OH.....	NIA.....	NW-REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		81-1263284..	..4960979			NW-Amesbury II, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		81-1246932..	..4958855			NW-Baseline, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		81-1869861..	..4984911			NW-Beech, LLC.....	OH.....	NIA.....	NW REI, (NMFIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		47-4999493..	..4902223			NW-Belleview, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		83-0553339..				NW-Buena Vista, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		81-1211881..	..4962151			NW-Castle Rock, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		46-3674167..	..4595090			NW-Cedar Springs, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		82-2957977..	..5167131			NW-Civita, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		82-2958440..	..5167140			NW-Civita NLAIC, LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		81-1285433..	..4961024			NW-College Park, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	..4591038			NWD 205 Vine, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	..4591261			NWD 225 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	..4591056			NWD 230 West, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	..4590545			NWD 240 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	..4590273			NWD 250 Brodbelt, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	..4981134			NWD 250 West, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	..4590554			NWD 265 Neil, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	..4590518			NWD 275 Marconi, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	..4590509			NWD 300 Neil, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1580283..	..4590572			NWD 300 Spring, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.8

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		31-1580283..	..4590527			NWD 355 McConnell, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		31-1580283..	..4590581			NWD 425 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		31-1580283..	..4590536			NWD 500 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		31-1580283..	..4591298			NWD Arena Crossing, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		31-1580283..	..4591083			NWD Arena District I, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		31-1580283..	..4591300			NWD Arena District II, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		31-1580283..	..4591113			NWD Arena District MM, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		31-1580283..	..4591319			NWD Arena District PW, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		31-1580283..	..4591131			NWD Arena District V, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		04-3679396..	..4286848			NWD Asset Management Holdings, Inc.....	DE.....	NIA.....	NWD Investment Management, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		31-1580283..	..4591328			NWD Athletic Club, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		30-0876022..	..4810010			NWD Franklinton, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	80.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		31-1636299..	..4286594			NWD Investment Management, Inc.....	DE.....	NIA.....	Nationwide Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		31-1580283..	..4587965			NWD Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	80.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		47-4036460..	..4869492			NW-Deerfield, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	74.030	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		47-4036460..	..4869492			NW-Deerfield, LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	25.970	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		81-2327221..	..5013443			NW-Deerfield II, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		81-4401901..	..5082010			NW-Grapevine Bluffs, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		46-4330384..	..4750443			NW-Hudnall, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		82-1881115..	..5143078			NW-Ironhorse, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		47-2482818..	..4810122			NW-Jasper WAG, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		47-1497429..	..4809957			NW-Jefferson, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		81-1232565..	..4961042			NW-Lenexa, LLC.....	OH.....	NIA.....	NW REI (NLAIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		81-1671648..	..4981116			NW-Lenexa II, LLC.....	OH.....	NIA.....	NW REI (NLAIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		81-5146596..	..5092961			NW-Logan, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		82-4777464..	..5217054			NW-Mayo, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		81-5146266..	..5092989			NW-Millenia, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		46-2457568..	..4591467			NW-Montrose, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		46-3888719..	..4593603			NW-Park 288, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		83-0849392..	.....			NW-Park Place, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		47-1740812..	..4809966			NW-Peachtree, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		46-2469044..	..4591494			NW-Portales, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		47-2449044..	..4810113			NW-Promenade at Madison, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		82-5083560..	..5217063			NW-Twin Lakes, LLC.....	OH.....	NIA.....	NW REI (NMFIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		82-4876417..	..5217072			NW Village Park, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		81-1603024..	..4981086			NW REI (NLAIC), LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.9

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		81-1619428..	...4981107			NW REI (NLIC), LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		81-1861190..	...4984902			NW REI (NMFIC), LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		82-4016536..				NW-Santa Cruz, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		46-1100378..	...4591524			NW-Triangle, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		46-5764783..	...4809939			NW-Tyson's, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		31-0947092..	...4590479			OCH Company, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		31-0947092..	...4590442			Ohio Center Hotel Company Limited.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.	ownership.....	...55.250	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		31-0947092..	...4590442			Ohio Center Hotel Company Limited.....	OH.....	NIA.....	OCH Company, LLC.....	ownership.....	1.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-0263012..	n/a.....			Old Track Street Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	13999...	27-1712056..	...4286914			Olentangy Reinsurance, LLC.....	VT.....	IA.....	Nationwide Life and Annuity Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		47-1923444..	...4809975			On Your Side Nationwide Insurance Agency, Inc.	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		n/a.....	...4596462			OYS Fund LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		n/a.....	...4596480			Park 288 Industrial, LLC.....	TX.....	OTH.....	Nationwide Mutual Insurance Company.....	Investor member / no control	...95.000	other non-Nationwide.....	N.....	2.....
			32-0516252..	n/a.....			Parks Edge Condominium Home Owners Association	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		31-1486309..	...4590358			Perimeter A, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		20-1169305..	...4564032			Polyphony Fund LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		39-1907217..	...4287201			Premier Agency, Inc.....	IA.....	NIA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		75-2938844..	...4287005			Registered Investment Advisors Services, Inc..	TX.....	NIA.....	Nationwide Financial Services, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		82-0549218..	...4288244			Retention Alternatives Ltd.....	BMU.....	IA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		20-2726014..	...4595278			Riverview Diversified Opportunities, LLC.....	DE.....	OTH.....	Nationwide Mutual Insurance Company.....	ownership.....		Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		20-2726014..	...4595278			Riverview Diversified Opportunities, LLC.....	DE.....	OTH.....	Nationwide Mutual Fire Insurance Company...	ownership.....		Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		20-2726014..	...4595278			Riverview Diversified Opportunities, LLC.....	DE.....	OTH.....	Nationwide Life Insurance Company.....	ownership.....		Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		22-3655264..	...4286530			Riverview International Group, Inc.....	DE.....	NIA.....	NWD Investment Management, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		26-0384865..	...4595287			Riverview Multi Series Fund, LL - Class Event..	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		20-8027258..	...4595335			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			Scottsdale Indemnity Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	41297...	31-1024978..	...3091988			Scottsdale Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10672...	86-0835870..	...4287649			Scottsdale Surplus Lines Insurance Company..	AZ.....	IA.....	Scottsdale Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		91-2158214..	n/a.....			The Hideaway Club.....	CA.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	20-3541511..	n/a.....	.....	.....	The Madison Club.....	CA.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	31-1610040..	...2989882	.....	.....	The Waterfront Partners, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	52-2031677..	...4287751	.....	.....	THI Holdings (Delaware), Inc.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	Y.....	.....
0140	Nationwide.....	.....	74-2825853..	...4287863	.....	.....	Titan Auto Insurance of New Mexico, Inc.....	NM.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	13242.....	74-2286759..	...4287797	.....	.....	Titan Indemnity Company.....	TX.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	36269.....	86-0619597..	...4287845	.....	.....	Titan Insurance Company.....	MI.....	IA.....	Titan Indemnity Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	75-1284530..	...4287890	.....	.....	Titan Insurance Services, Inc.....	TX.....	NIA.....	THI Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1456923..	...4975937	.....	.....	US Regional Logistics Program, L.P.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...23.330	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	81-1456923..	...4975937	.....	.....	US Regional Logistics Program, L.P.....	DE.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...13.330	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	81-1456923..	...4975937	.....	.....	US Regional Logistics Program, L.P.....	DE.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	...6.660	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	81-1456923..	...4975937	.....	.....	US Regional Logistics Program, L.P.....	DE.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...6.660	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	33-0160222..	...4653196	.....	.....	V.P.I. Services, Inc.....	CA.....	NIA.....	Veterinary Pet Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	42285.....	95-3750113..	...4287685	.....	.....	Veterinary Pet Insurance Company.....	OH.....	IA.....	Scottsdale Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10644.....	34-1785903..	...4287911	.....	.....	Victoria Automobile Insurance Company.....	OH.....	IA.....	Victoria Fire & Casualty Insurance Company..	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	42889.....	34-1394913..	...4287827	.....	.....	Victoria Fire & Casualty Company.....	OH.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10778.....	34-1842604..	...4287920	.....	.....	Victoria National Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10105.....	34-1777972..	...4287939	.....	.....	Victoria Select Insurance Company.....	OH.....	IA.....	Victoria Fire & Casualty Insurance Company..	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10777.....	34-1842602..	...4287948	.....	.....	Victoria Specialty Insurance Company.....	OH.....	IA.....	Victoria Fire & Casualty Insurance Company..	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	...5080696	.....	.....	Wellington Park, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	37150.....	86-0561941..	...4287667	.....	.....	Western Heritage Insurance Company.....	AZ.....	IA.....	Scottsdale Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	n/a.....	...4613323	.....	.....	Zais Zephyr A4, LLC.....	DE.....	OTH.....	Nationwide Life Insurance Company.....	limited member / no control	...60.000	other non-Nationwide.....	N.....	2.....

Asterisk 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.

Q13.10

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

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

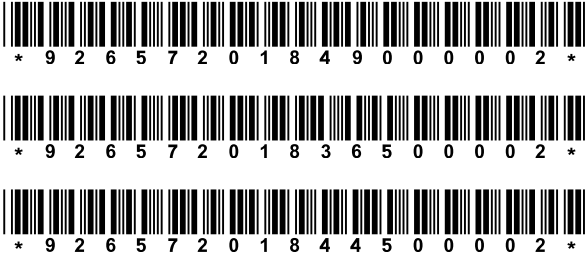
The data for this supplement is not required to be filed.
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The data for this supplement is not required to be filed.
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5.

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:



NONE

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	3,415,790,478	2,340,390,164
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	671,429,516	1,109,577,000
2.2 Additional investment made after acquisition.....	22,141,734	27,477,800
3. Capitalized deferred interest and other.....	1,255,565	1,332,272
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....	65,104,593	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).....	4,045,512,700	3,415,790,478
12. Total valuation allowance.....	(15,506,214)	(13,720,554)
13. Subtotal (Line 11 plus Line 12).....	4,030,006,486	3,402,069,924
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	4,030,006,486	3,402,069,924

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	163,248,482	129,792,798
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	6,981,800	16,450,703
2.2 Additional investment made after acquisition.....	24,197,780	34,006,822
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	2,991,030	3,923,521
6. Total gain (loss) on disposals.....	44,931	
7. Deduct amounts received on disposals.....	9,828,691	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).....	187,635,332	163,248,482
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	187,635,332	163,248,482

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	13,191,290,587	9,503,445,600
2. Cost of bonds and stocks acquired.....	2,889,152,273	4,506,305,223
3. Accrual of discount.....	3,681,393	7,842,948
4. Unrealized valuation increase (decrease).....	637,399	1,695,829
5. Total gain (loss) on disposals.....	(1,784,870)	(3,958,649)
6. Deduct consideration for bonds and stocks disposed of.....	712,201,762	832,503,585
7. Deduct amortization of premium.....	10,473,784	21,769,150
8. Total foreign exchange change in book/adjusted carrying value.....	(16,184,695)	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.....	2,388,278	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	15,346,504,819	13,191,290,587
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	15,346,504,819	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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	6,924,168,590	596,842,242	235,011,004	(55,735,337)	6,924,168,590	7,230,264,491		6,378,393,689
2. NAIC 2 (a).....	6,428,458,135	968,192,763	187,255,991	85,839,177	6,428,458,135	7,295,234,084		6,050,904,424
3. NAIC 3 (a).....	725,718,045	70,239,182	48,669,842	(84,690,171)	725,718,045	662,597,214		587,206,145
4. NAIC 4 (a).....	120,747,244	8,399,842	191,208	7,635,370	120,747,244	136,591,248		155,614,339
5. NAIC 5 (a).....	5,388,582		133,008	8,533,368	5,388,582	13,788,942		11,981,870
6. NAIC 6 (a).....	377,388		19,095	1,956	377,388	360,249		433,546
7. Total Bonds.....	14,204,857,984	1,643,674,029	471,280,148	(38,415,637)	14,204,857,984	15,338,836,228	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.....	14,204,857,984	1,643,674,029	471,280,148	(38,415,637)	14,204,857,984	15,338,836,228	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 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

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NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE DA - PART 1

Short-Term Investments					
	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	620,496,675	XXX.....	620,496,675	1,296,750	.....

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.....	7,335,215,372	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.....	7,651,233,844	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).....	620,496,675	936,515,147
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	620,496,675	936,515,147

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

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	788,341,163
2.	Cost paid/(consideration received) on additions.....	141,736,309
3.	Unrealized valuation increase/(decrease).....	(204,827,185)
4.	Total gain (loss) on termination recognized.....	(1,290,656)
5.	Considerations received/(paid) on terminations.....	89,027,905
6.	Amortization.....	
7.	Adjustment to the book/adjusted carrying value of hedge item.....	
8.	Total foreign exchange change in book/adjusted carrying value.....	18,758,245
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	653,689,971
10.	Deduct nonadmitted assets.....	
11.	Statement value at end of current period (Line 9 minus Line 10).....	653,689,971

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).....	7,084,356
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.....	(13,749,634)
3.14	Section 1, Column 18, prior year.....	10,263,608
		(24,013,242)
		(24,013,242)
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.....	(13,749,634)
3.24	Section 1, Column 19, prior year.....	10,263,608
		(24,013,242)
		(24,013,242)
3.3	Subtotal (Line 3.1 minus Line 3.2).....	(0)
4.1	Cumulative variation margin on terminated contracts during the year.....	19,138,318
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	
4.22	Amount recognized.....	19,138,318
		19,138,318
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).....	27,832,672
7.	Deduct nonadmitted assets.....	
8.	Statement value at end of current period (Line 6 minus Line 7).....	27,832,672

SCHEDULE DB - PART C - SECTION 1

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

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

NONE

SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

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

NONE

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

Book/Adjusted Carrying Value Check

1.	Part A, Section 1, Column 14.....	653,689,971	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	27,832,672	
3.	Total (Line 1 plus Line 2).....		681,522,643
4.	Part D, Section 1, Column 5.....	690,622,803	
5.	Part D, Section 1, Column 6.....	(9,100,160)	
6.	Total (Line 3 minus Line 4 minus Line 5).....		0

Fair Value Check

7.	Part A, Section 1, Column 16.....	632,224,504	
8.	Part B, Section 1, Column 13.....	1,283,169	
9.	Total (Line 7 plus Line 8).....		633,507,673
10.	Part D, Section 1, Column 8.....	655,411,130	
11.	Part D, Section 1, Column 9.....	(21,903,457)	
12.	Total (Line 9 minus Line 10 minus Line 11).....		0

Potential Exposure Check

13.	Part A, Section 1, Column 21.....	11,230,198	
14.	Part B, Section 1, Column 20.....	27,832,672	
15.	Part D, Section 1, Column 11.....	39,062,870	
16.	Total (Line 13 plus Line 14 minus Line 15).....		(0)

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	.....
2. Cost of cash equivalents acquired.....	178,850,672	82,000,000
3. Accrual of discount.....	149,328	.....
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	179,000,000	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).....	0	0
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0

SCHEDULE A - PART 2

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

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

NONE

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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								
00-1102834.....	ATLANTA.....	GA.....	.....	06/22/2018....	4.140	5,000,000	.....	.....7,412,233
00-1102838.....	BOUND BROOK.....	NJ.....	.....	05/01/2018....	3.960	19,000,000	.....	.....29,191,000
00-1102852.....	BALA CYNWYD.....	PA.....	.....	04/06/2018....	3.970	15,000,000	.....	.....26,639,000
00-1102856.....	CAMBRIDGE.....	MA.....	.....	05/23/2018....	4.120	12,000,000	.....	.....16,415,000
00-1102857.....	NEW YORK.....	NY.....	.....	04/12/2018....	4.230	37,000,000	.....	.....53,619,298
00-1102858.....	INDIANAPOLIS.....	IN.....	.....	04/25/2018....	4.100	16,000,000	.....	.....21,319,385
00-1102860.....	BELL.....	CA.....	.....	04/12/2018....	3.810	40,000,000	.....	.....76,526,500
00-1102861.....	TAMPA.....	FL.....	.....	04/05/2018....	4.200	9,100,000	.....	.....15,952,000
00-1102866.....	NORWALK.....	CA.....	.....	05/10/2018....	4.150	15,000,000	.....	.....32,100,000
00-1102867.....	SEATTLE.....	WA.....	.....	04/11/2018....	4.270	8,500,000	.....	.....11,387,000
00-1102872.....	CHICAGO.....	IL.....	.....	04/13/2018....	4.810	10,000,000	.....	.....14,464,667
00-1102873.....	LONG BEACH.....	CA.....	.....	05/14/2018....	4.010	30,000,000	.....	.....44,415,000
00-1102874.....	HOLLAND.....	MI.....	.....	05/15/2018....	4.130	9,000,000	.....	.....13,143,000
00-1102875.....	BURLINGTON.....	KY.....	.....	06/11/2018....	4.330	12,450,000	.....	.....16,997,000
00-1102876.....	GOLETA.....	CA.....	.....	05/17/2018....	4.100	21,000,000	.....	.....32,312,000
00-1102877.....	SHORT HILLS.....	NJ.....	.....	06/13/2018....	4.230	3,500,000	.....	.....11,348,000
00-1102879.....	MARLTON.....	NJ.....	.....	06/26/2018....	4.200	20,000,000	.....	.....47,408,888
00-1102880.....	NORTH HOLLYWOOD.....	CA.....	.....	06/22/2018....	4.190	7,700,000	.....	.....14,000,000
00-1102883.....	DALLAS.....	TX.....	.....	05/29/2018....	4.140	10,950,000	.....	.....16,149,000
00-1102887.....	COLORADO SPRINGS.....	CO.....	.....	06/29/2018....	4.110	27,600,000	.....	.....37,745,915
00-1102888.....	WARMINSTER.....	PA.....	.....	06/25/2018....	4.250	15,000,000	.....	.....25,255,385
00-1102891.....	CHICAGO.....	IL.....	.....	06/29/2018....	4.540	12,000,000	.....	.....19,951,000
00-1102892.....	SALT LAKE CITY.....	UT.....	.....	06/26/2018....	4.290	35,000,000	.....	.....46,819,182
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	390,800,000	0	630,570,453
Mortgages in Good Standing - Mezzanine Loans								
99-0000059.....	DENVER.....	CO.....	.....	12/23/2016....	10.500	.....	.....1,427,832	32,633,623
99-0000061.....	PHILADELPHIA.....	PA.....	.....	05/15/2017....	11.500	.....	.....5,868,468	34,115,151
99-0000065.....	DALLAS.....	TX.....	.....	12/20/2017....	11.000	.....	.....868,409	55,477,941
99-0000069.....	HACKENSACK.....	NJ.....	.....	02/26/2018....	11.000	.....	.....1,968,410	89,800,000
99-0000070.....	CHANDLER.....	AZ.....	.....	04/05/2018....	10.000	2,066,812	1,263,198	90,067,921
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....				XXX.....	XXX.....	2,066,812	11,396,316	302,094,636
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	392,866,812	11,396,316	932,665,089
3399999. Total Mortgages.....				XXX.....	XXX.....	392,866,812	11,396,316	932,665,089

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																	
00-1102103.....	PHOENIX.....	AZ.....	.....	11/26/2013....	05/31/2018....	10,810,951	.....	.....	.....	.....	.....0	.....	10,762,455	10,762,455	.....	.....	.....0
99-0000041.....	HARRISON.....	NJ.....	.....	03/02/2016....	06/27/2018....	7,203,454	.....	.....	.....	386,551	386,551	.....	7,590,005	7,590,005	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....						18,014,405	0	0	0	386,551	386,551	0	18,352,460	18,352,460	0	0	0
Mortgages With Partial Repayments																	
00-1001237.....	DALLAS.....	TX.....	.....	11/20/2002....	.....	2,370,228	.....	.....	.....	.....	.....0	.....	135,178	135,178	.....	.....	.....0
00-1100109.....	MILFORD.....	OH.....	.....	09/23/2003....	.....	71,226	.....	.....	.....	.....	.....0	.....	23,741	23,741	.....	.....	.....0
00-1100141.....	GRAND RAPIDS.....	MI.....	.....	10/30/2003....	.....	348,241	.....	.....	.....	.....	.....0	.....	94,453	94,453	.....	.....	.....0
00-1100265.....	ALTAMONTE SPRINGS.....	FL.....	.....	12/18/2003....	.....	670,539	.....	.....	.....	.....	.....0	.....	30,562	30,562	.....	.....	.....0
00-1100375.....	ALGONQUIN.....	IL.....	.....	09/15/2004....	.....	323,547	.....	.....	.....	.....	.....0	.....	44,990	44,990	.....	.....	.....0
00-1100406.....	EDISON.....	NJ.....	.....	05/18/2004....	.....	1,777,960	.....	.....	.....	.....	.....0	.....	58,539	58,539	.....	.....	.....0
00-1100421.....	PORT ORANGE.....	FL.....	.....	09/16/2004....	.....	316,909	.....	.....	.....	.....	.....0	.....	18,881	18,881	.....	.....	.....0
00-1100497.....	KENT.....	WA.....	.....	08/23/2004....	.....	341,029	.....	.....	.....	.....	.....0	.....	47,191	47,191	.....	.....	.....0
00-1100600.....	FARMERS BRANCH.....	TX.....	.....	12/16/2004....	.....	660,064	.....	.....	.....	.....	.....0	.....	9,298	9,298	.....	.....	.....0
00-1100669.....	BATTLE CREEK.....	MI.....	.....	11/29/2004....	.....	440,059	.....	.....	.....	.....	.....0	.....	53,945	53,945	.....	.....	.....0
00-1100719.....	FARMERS BRANCH.....	TX.....	.....	12/16/2004....	.....	131,278	.....	.....	.....	.....	.....0	.....	1,849	1,849	.....	.....	.....0
00-1100729.....	PHOENIX.....	AZ.....	.....	03/30/2005....	.....	685,561	.....	.....	.....	.....	.....0	.....	8,855	8,855	.....	.....	.....0
00-1100844.....	ORLAND PARK.....	IL.....	.....	07/22/2005....	.....	2,266,179	.....	.....	.....	.....	.....0	.....	62,954	62,954	.....	.....	.....0
00-1101147.....	SOUTH HAVEN.....	MI.....	.....	04/20/2006....	.....	747,210	.....	.....	.....	.....	.....0	.....	52,332	52,332	.....	.....	.....0
00-1101525.....	AUSTIN.....	TX.....	.....	07/18/2007....	.....	2,183,952	.....	.....	.....	.....	.....0	.....	23,249	23,249	.....	.....	.....0
00-1101660.....	BUFFALO GROVE.....	IL.....	.....	06/08/2009....	.....	1,931,866	.....	.....	.....	.....	.....0	.....	26,937	26,937	.....	.....	.....0
00-1101702.....	CLINTON.....	UT.....	.....	10/08/2010....	.....	2,872,383	.....	.....	.....	.....	.....0	.....	49,032	49,032	.....	.....	.....0
00-1101713.....	SAN DIEGO.....	CA.....	.....	10/05/2010....	.....	5,156,019	.....	.....	.....	.....	.....0	.....	134,638	134,638	.....	.....	.....0
00-1101715.....	LYNDHURST.....	NJ.....	.....	12/01/2010....	.....	7,797,787	.....	.....	.....	.....	.....0	.....	43,812	43,812	.....	.....	.....0
00-1101727.....	WEST BABYLON.....	NY.....	.....	02/15/2011....	.....	743,904	.....	.....	.....	.....	.....0	.....	9,308	9,308	.....	.....	.....0
00-1101780.....	MINNEAPOLIS.....	MN.....	.....	09/20/2011....	.....	8,928,886	.....	.....	.....	.....	.....0	.....	51,062	51,062	.....	.....	.....0
00-1101800.....	CHICAGO.....	IL.....	.....	11/30/2011....	.....	8,954,242	.....	.....	.....	.....	.....0	.....	50,962	50,962	.....	.....	.....0
00-1101813.....	RALEIGH.....	NC.....	.....	03/28/2012....	.....	3,186,436	.....	.....	.....	.....	.....0	.....	24,143	24,143	.....	.....	.....0
00-1101817.....	OAKLAND.....	CA.....	.....	06/27/2012....	.....	9,368,119	.....	.....	.....	.....	.....0	.....	50,207	50,207	.....	.....	.....0
00-1101864.....	SUNSET VALLEY.....	TX.....	.....	07/17/2012....	.....	7,420,131	.....	.....	.....	.....	.....0	.....	161,515	161,515	.....	.....	.....0
00-1101866.....	BUFFALO GROVE.....	IL.....	.....	08/09/2012....	.....	3,608,276	.....	.....	.....	.....	.....0	.....	45,232	45,232	.....	.....	.....0
00-1101867.....	BUFFALO GROVE.....	IL.....	.....	08/09/2012....	.....	3,608,276	.....	.....	.....	.....	.....0	.....	45,232	45,232	.....	.....	.....0
00-1101897.....	PHOENIX.....	AZ.....	.....	12/21/2012....	.....	2,767,291	.....	.....	.....	.....	.....0	.....	125,640	125,640	.....	.....	.....0
00-1101908.....	OCEANSIDE.....	NY.....	.....	11/28/2012....	.....	10,328,456	.....	.....	.....	.....	.....0	.....	77,435	77,435	.....	.....	.....0
00-1101911.....	GRAND LEDGE.....	MI.....	.....	12/27/2012....	.....	3,786,962	.....	.....	.....	.....	.....0	.....	29,559	29,559	.....	.....	.....0
00-1101919.....	BLOOMINGTON.....	IN.....	.....	12/05/2012....	.....	8,832,078	.....	.....	.....	.....	.....0	.....	107,834	107,834	.....	.....	.....0
00-1101927.....	BRICK.....	NJ.....	.....	12/12/2012....	.....	18,083,994	.....	.....	.....	.....	.....0	.....	108,502	108,502	.....	.....	.....0
00-1101979.....	SEATTLE.....	WA.....	.....	08/01/2013....	.....	12,629,257	.....	.....	.....	.....	.....0	.....	150,265	150,265	.....	.....	.....0
00-1102007.....	LAKEWOOD.....	OH.....	.....	06/28/2013....	.....	14,022,427	.....	.....	.....	.....	.....0	.....	188,969	188,969	.....	.....	.....0
00-1102009.....	AVON.....	OH.....	.....	08/22/2013....	.....	14,551,385	.....	.....	.....	.....	.....0	.....	93,360	93,360	.....	.....	.....0
00-1102015.....	BOSTON.....	MA.....	.....	07/30/2013....	.....	12,385,489	.....	.....	.....	.....	.....0	.....	102,029	102,029	.....	.....	.....0
00-1102026.....	KNOXVILLE.....	TN.....	.....	10/15/2013....	.....	4,931,357	.....	.....	.....	.....	.....0	.....	52,715	52,715	.....	.....	.....0

QE02.1

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
00-1102029.....	BROKEN ARROW.....	OK.....		10/10/2013....		11,653,840					0		154,147	154,147			0
00-1102037.....	INDEPENDENCE TWP.....	MI.....		09/05/2013....		9,571,750					0		61,073	61,073			0
00-1102051.....	GAINESVILLE.....	FL.....		11/01/2013....		2,843,517					0		13,818	13,818			0
00-1102054.....	COLUMBUS.....	OH.....		05/14/2014....		12,763,357					0		58,489	58,489			0
00-1102080.....	GAINESVILLE.....	FL.....		12/12/2013....		6,336,581					0		46,784	46,784			0
00-1102081.....	GAINESVILLE.....	FL.....		12/12/2013....		1,267,316					0		9,357	9,357			0
00-1102082.....	TORRANCE.....	CA.....		10/28/2013....		4,972,923					0		37,421	37,421			0
00-1102096.....	BALTIMORE.....	MD.....		11/12/2013....		5,799,572					0		26,616	26,616			0
00-1102098.....	WILMINGTON.....	NC.....		12/06/2013....		10,550,000					0		44,858	44,858			0
00-1102099.....	BEAVERTON.....	OR.....		12/10/2013....		9,076,020					0		65,454	65,454			0
00-1102147.....	WALNUT CREEK.....	CA.....		09/29/2014....		14,668,272					0		73,564	73,564			0
00-1102153.....	SANTA ANA.....	CA.....		05/28/2014....		1,969,017					0		10,227	10,227			0
00-1102157.....	EXTON.....	PA.....		05/07/2015....		12,141,047					0		64,630	64,630			0
00-1102176.....	PORTLAND.....	OR.....		07/01/2014....		13,119,540					0		147,899	147,899			0
00-1102210.....	COLUMBUS.....	OH.....		08/20/2015....		12,231,296					0		56,426	56,426			0
00-1102216.....	BELLEVUE.....	WA.....		10/16/2014....		9,875,170					0		99,286	99,286			0
00-1102219.....	NASHVILLE.....	TN.....		09/29/2014....		5,240,085					0		35,389	35,389			0
00-1102237.....	SHERIDAN.....	CO.....		10/07/2014....		9,699,275					0		70,070	70,070			0
00-1102245.....	BEAVERTON.....	OR.....		10/16/2014....		4,034,408					0		20,934	20,934			0
00-1102249.....	JERICO.....	NY.....		12/19/2014....		11,343,381					0		60,360	60,360			0
00-1102254.....	LONGMONT.....	CO.....		11/06/2014....		7,387,967					0		54,704	54,704			0
00-1102255.....	ZEELAND.....	MI.....		12/18/2014....		2,609,638					0		41,044	41,044			0
00-1102264.....	CHARLOTTESVILLE.....	VA.....		01/12/2015....		3,967,168					0		40,973	40,973			0
00-1102276.....	STRONGSVILLE.....	OH.....		12/23/2014....		14,826,080					0		153,625	153,625			0
00-1102278.....	DENVER.....	CO.....		01/16/2015....		5,567,859					0		40,771	40,771			0
00-1102280.....	BOULDER.....	CO.....		02/02/2015....		8,831,777					0		64,788	64,788			0
00-1102289.....	SCOTTSDALE.....	AZ.....		04/29/2015....		10,000,000					0		15,249	15,249			0
00-1102303.....	HENDERSON.....	NV.....		01/29/2015....		7,771,901					0		40,518	40,518			0
00-1102304.....	ORLANDO.....	FL.....		02/17/2015....		13,782,845					0		65,869	65,869			0
00-1102305.....	SEATTLE.....	WA.....		03/10/2015....		16,284,109					0		171,074	171,074			0
00-1102309.....	JACKSONVILLE.....	FL.....		01/29/2015....		14,903,205					0		79,892	79,892			0
00-1102310.....	JACKSON HEIGHTS.....	NY.....		03/31/2015....		19,568,022					0		142,936	142,936			0
00-1102315.....	ROCKVILLE.....	MD.....		06/01/2015....		4,913,234					0		35,719	35,719			0
00-1102319.....	BIRMINGHAM.....	AL.....		05/07/2015....		13,285,736					0		130,033	130,033			0
00-1102331.....	FREMONT.....	CA.....		10/01/2015....		4,578,554					0		69,768	69,768			0
00-1102333.....	NASHVILLE.....	TN.....		09/04/2015....		13,201,622					0		96,789	96,789			0
00-1102335.....	SCOTTSDALE.....	AZ.....		03/31/2015....		6,631,061					0		36,703	36,703			0
00-1102350.....	MELVILLE.....	NY.....		04/29/2015....		17,082,305					0		94,104	94,104			0
00-1102354.....	SAN ANTONIO.....	TX.....		05/18/2015....		7,870,269					0		56,303	56,303			0
00-1102356.....	SAN JUAN CAPISTRANO.....	CA.....		04/16/2015....		10,928,042					0		110,738	110,738			0
00-1102365.....	STRONGSVILLE.....	OH.....		05/14/2015....		17,801,714					0		124,530	124,530			0
00-1102366.....	WILMINGTON.....	NC.....		06/18/2015....		7,633,038					0		40,248	40,248			0

QE02.2

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
00-1102368.....	TORRANCE.....	CA.....		10/23/2015....		8,578,343					0		53,956	53,956			0
00-1102370.....	CHICAGO.....	IL.....		06/10/2015....		12,484,096					0		89,487	89,487			0
00-1102371.....	NORTH LAS VEGAS.....	NV.....		05/20/2015....		8,560,204					0		46,572	46,572			0
00-1102394.....	ANN ARBOR.....	MI.....		07/31/2015....		18,842,000					0		131,662	131,662			0
00-1102399.....	WEST FARGO.....	ND.....		09/11/2015....		8,176,770					0		39,611	39,611			0
00-1102402.....	LEHI.....	UT.....		08/17/2015....		4,425,758					0		67,691	67,691			0
00-1102412.....	MADISON.....	WI.....		09/29/2015....		8,022,166					0		40,066	40,066			0
00-1102413.....	KANSAS CITY.....	KS.....		08/27/2015....		7,102,801					0		35,085	35,085			0
00-1102420.....	COLUMBUS.....	OH.....		11/19/2015....		7,020,823					0		30,565	30,565			0
00-1102421.....	COLUMBUS.....	OH.....		11/19/2015....		1,422,025					0		10,470	10,470			0
00-1102423.....	MOORE.....	OK.....		11/18/2015....		19,000,000					0		83,373	83,373			0
00-1102425.....	DALLAS.....	TX.....		04/04/2016....		12,388,798					0		49,190	49,190			0
00-1102426.....	DALLAS.....	TX.....		11/25/2015....		14,766,880					0		60,722	60,722			0
00-1102427.....	FOLSOM.....	PA.....		10/23/2015....		11,452,869					0		113,524	113,524			0
00-1102428.....	COLUMBUS.....	OH.....	..S...	11/05/2015....		15,582,852					0		147,808	147,808			0
00-1102434.....	VANCOUVER.....	WA.....		10/13/2015....		18,126,613					0		123,484	123,484			0
00-1102435.....	AURORA.....	CO.....		10/09/2015....		5,038,495					0		33,286	33,286			0
00-1102440.....	AMERICAN FORK.....	UT.....		10/08/2015....		7,661,588					0		74,646	74,646			0
00-1102441.....	SOMERVILLE.....	MA.....		12/18/2015....		16,252,765					0		102,136	102,136			0
00-1102442.....	SAN DIEGO.....	CA.....		10/19/2015....		3,795,876					0		25,892	25,892			0
00-1102448.....	BELLINGHAM.....	MA.....		10/01/2015....		11,706,401					0		60,168	60,168			0
00-1102449.....	SALEM.....	OR.....		03/07/2016....		8,923,986					0		43,415	43,415			0
00-1102451.....	MADISON.....	WI.....		12/11/2015....		11,000,000					0		49,228	49,228			0
00-1102454.....	GRANDVIEW HEIGHTS.....	OH.....	..S...	12/01/2015....		20,700,471					0		284,145	284,145			0
00-1102476.....	BOULDER.....	CO.....		02/08/2016....		7,544,329					0		68,727	68,727			0
00-1102477.....	MILPITAS.....	CA.....		12/14/2015....		19,250,000					0		84,784	84,784			0
00-1102478.....	MILPITAS.....	CA.....		12/14/2015....		15,750,000					0		69,368	69,368			0
00-1102479.....	MURRAY.....	UT.....		12/10/2015....		5,193,569					0		32,393	32,393			0
00-1102481.....	CABIN JOHN.....	MD.....		02/10/2016....		9,824,093					0		60,443	60,443			0
00-1102483.....	SALT LAKE CITY.....	UT.....		01/14/2016....		4,977,485					0		46,416	46,416			0
00-1102488.....	MALDEN.....	MA.....		04/01/2016....		37,771,191					0		192,614	192,614			0
00-1102489.....	ST CHARLES.....	MO.....		08/17/2016....		14,636,129					0		75,327	75,327			0
00-1102490.....	LOUISVILLE.....	KY.....		03/09/2016....		17,303,456					0		109,981	109,981			0
00-1102491.....	MERIDIAN.....	ID.....		02/01/2016....		11,482,426					0		74,488	74,488			0
00-1102493.....	RANCHO CUCAMONGA.....	CA.....		02/01/2016....		6,211,605					0		56,125	56,125			0
00-1102496.....	PHOENIX.....	AZ.....		01/21/2016....		5,256,889					0		34,908	34,908			0
00-1102504.....	PORTLAND.....	OR.....		01/20/2016....		21,671,430					0		101,637	101,637			0
00-1102511.....	WINSTON-SALEM.....	NC.....		02/01/2016....		22,478,080					0		146,959	146,959			0
00-1102513.....	OCEANSIDE.....	CA.....		03/28/2016....		3,782,596					0		18,462	18,462			0
00-1102520.....	MCCANDLESS.....	PA.....		04/29/2016....		70,000,000					0		96,095	96,095			0
00-1102534.....	SAN DIEGO.....	CA.....		04/07/2016....		6,901,945					0		43,120	43,120			0

QE02.3

SCHEDULE B - PART 3

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

QE02.4

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102541.....	GARDEN GROVE.....	CA.....		03/29/2016....		8,026,504					0		55,646	55,646			0
00-1102545.....	WESTERVILLE.....	OH.....		03/17/2016....		7,188,724					0		33,348	33,348			0
00-1102551.....	BENTONVILLE.....	AR.....		04/21/2016....		29,837,627					0		275,303	275,303			0
00-1102552.....	BOSTON.....	MA.....		04/05/2016....		30,500,000					0		48,421	48,421			0
00-1102553.....	LEXINGTON.....	SC.....		09/01/2016....		5,425,202					0		36,265	36,265			0
00-1102557.....	ROWLAND HEIGHTS.....	CA.....		06/30/2016....		25,047,134					0		128,836	128,836			0
00-1102559.....	ORANGE.....	CA.....		06/30/2016....		2,772,207					0		14,260	14,260			0
00-1102560.....	ANAHEIM.....	CA.....		06/30/2016....		5,738,955					0		29,520	29,520			0
00-1102562.....	WESTMINSTER.....	CA.....		06/30/2016....		14,882,375					0		76,551	76,551			0
00-1102564.....	COSTA MESA.....	CA.....		06/30/2016....		14,444,658					0		74,300	74,300			0
00-1102567.....	LAGUNA HILLS.....	CA.....		06/30/2016....		7,684,363					0		39,526	39,526			0
00-1102569.....	SHEPHERDSVILLE.....	KY.....		04/19/2016....		12,303,058					0		115,220	115,220			0
00-1102570.....	EVERETT.....	WA.....		05/03/2016....		17,359,614					0		111,731	111,731			0
00-1102572.....	SEATTLE.....	WA.....		08/29/2016....		12,294,999					0		56,068	56,068			0
00-1102578.....	LYNDHURST.....	NJ.....		04/25/2016....		14,169,153					0		83,660	83,660			0
00-1102599.....	OCONOMOWOC.....	WI.....		06/01/2016....		8,250,655					0		43,190	43,190			0
00-1102612.....	EDISON.....	NJ.....		08/04/2016....		14,825,859					0		139,807	139,807			0
00-1102614.....	ROGERS.....	AR.....		09/01/2016....		23,746,176					0		219,026	219,026			0
00-1102617.....	CONCORD.....	NH.....		06/23/2016....		12,265,238					0		61,468	61,468			0
00-1102630.....	EVERETT.....	WA.....		09/15/2016....		3,759,908					0		53,238	53,238			0
00-1102631.....	GASTONIA.....	NC.....		11/22/2016....		7,500,000					0		47,831	47,831			0
00-1102634.....	WALKER.....	MI.....		04/05/2017....		20,268,562					0		266,661	266,661			0
00-1102635.....	WESTPORT.....	CT.....		09/26/2016....		14,367,099					0		73,726	73,726			0
00-1102636.....	OVIEDO.....	FL.....		08/08/2016....		13,161,942					0		90,676	90,676			0
00-1102641.....	SAN ANTONIO.....	TX.....		08/08/2016....		9,387,561					0		64,673	64,673			0
00-1102643.....	HILLSBORO.....	OR.....		11/07/2016....		10,715,834					0		73,180	73,180			0
00-1102649.....	BEXLEY.....	OH.....		11/23/2016....		6,658,390					0		43,060	43,060			0
00-1102653.....	CERRITOS.....	CA.....		09/23/2016....		6,777,581					0		45,949	45,949			0
00-1102655.....	MOUNTAIN VIEW.....	CA.....		11/14/2016....		17,654,557					0		89,038	89,038			0
00-1102656.....	EL SEGUNDO.....	CA.....		12/15/2016....		11,721,276					0		78,279	78,279			0
00-1102660.....	WILDOMAR.....	CA.....		05/23/2017....		12,179,678					0		74,953	74,953			0
00-1102665.....	GLASTONBURY.....	CT.....		10/20/2016....		18,768,286					0		96,503	96,503			0
00-1102679.....	ANN ARBOR.....	MI.....		12/09/2016....		4,917,439					0		23,250	23,250			0
00-1102683.....	CHAPEL HILL.....	NC.....		01/30/2017....		54,247,537					0		326,534	326,534			0
00-1102689.....	MACON.....	GA.....		02/06/2017....		11,110,500					0		48,030	48,030			0
00-1102693.....	WEST CHESTER.....	PA.....		03/06/2017....		37,000,000					0		99,591	99,591			0
00-1102704.....	SEATTLE.....	WA.....		04/06/2017....		4,695,180					0		24,369	24,369			0
00-1102712.....	VALENCIA.....	CA.....		05/15/2017....		3,767,281					0		16,780	16,780			0
00-1102719.....	KENT.....	WA.....		04/13/2017....		10,005,711					0		129,585	129,585			0
00-1102720.....	BILLERICA.....	MA.....		05/01/2017....		3,060,658					0		18,222	18,222			0
00-1102721.....	BROOKLYN.....	NY.....		06/01/2017....		13,775,113					0		115,456	115,456			0
00-1102727.....	CHARLESTON.....	SC.....		05/22/2017....		17,462,971					0		147,305	147,305			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
00-1102740.....	MEMPHIS.....	TN.....		08/16/2017....		14,898,717					0		103,274	103,274			0
00-1102754.....	SAN DIEGO.....	CA.....		07/18/2017....		9,942,487					0		44,087	44,087			0
00-1102757.....	BALTIMORE.....	MD.....		08/08/2017....		10,449,090					0		52,043	52,043			0
00-1102761.....	RICHMOND.....	VA.....		07/19/2017....		13,152,885					0		59,621	59,621			0
00-1102764.....	MYRTLE BEACH.....	SC.....		07/07/2017....		16,307,669					0		70,823	70,823			0
00-1102767.....	KALAMAZOO.....	MI.....		07/20/2017....		7,407,354					0		71,122	71,122			0
00-1102772.....	NORTHBROOK.....	IL.....		08/10/2017....		24,789,751					0		214,254	214,254			0
00-1102773.....	IRMO.....	SC.....		07/26/2017....		10,566,008					0		64,351	64,351			0
00-1102774.....	VERNON.....	CA.....		06/30/2017....		15,382,130					0		72,275	72,275			0
00-1102779.....	FAIRFAX.....	VA.....		08/25/2017....		7,955,280					0		45,695	45,695			0
00-1102786.....	MARYSVILLE.....	WA.....		01/10/2018....							0		194,975	194,975			0
00-1102789.....	EAST RUTHERFORD.....	NJ.....		09/18/2017....		12,932,886					0		102,766	102,766			0
00-1102792.....	WOODSTOCK.....	GA.....		10/12/2017....		21,972,724					0		83,487	83,487			0
00-1102794.....	TULSA.....	OK.....		10/30/2017....		11,966,950					0		100,776	100,776			0
00-1102797.....	REDMOND.....	WA.....		09/08/2017....		11,110,006					0		137,586	137,586			0
00-1102799.....	EUGENE.....	OR.....		10/26/2017....		4,743,168					0		20,840	20,840			0
00-1102800.....	FORT MILL.....	SC.....		09/22/2017....		8,963,127					0		56,241	56,241			0
00-1102803.....	NASHVILLE.....	TN.....		11/27/2017....		14,000,000					0		86,593	86,593			0
00-1102825.....	NAPLES.....	FL.....		12/05/2017....		10,000,000					0		59,357	59,357			0
00-1102827.....	BURIEN.....	WA.....		12/18/2017....		10,980,000					0		93,841	93,841			0
00-1102828.....	MODESTO.....	CA.....		02/01/2018....							0		22,964	22,964			0
00-1102829.....	MODESTO.....	CA.....		02/01/2018....							0		20,093	20,093			0
00-1102830.....	SAN DIEGO.....	CA.....		02/23/2018....							0		34,630	34,630			0
00-1102832.....	MONROE.....	WA.....		01/04/2018....							0		97,690	97,690			0
00-1102833.....	BEAVERTON.....	OR.....		03/05/2018....							0		37,031	37,031			0
00-1102839.....	JACKSONVILLE.....	FL.....		01/09/2018....							0		139,370	139,370			0
00-1102840.....	TONAWANDA.....	NY.....		02/07/2018....							0		26,721	26,721			0
00-1102852.....	BALA CYNWYD.....	PA.....		04/06/2018....							0		41,035	41,035			0
00-1102855.....	SAN DIEGO.....	CA.....		03/09/2018....							0		21,647	21,647			0
00-1102872.....	CHICAGO.....	IL.....		04/13/2018....							0		24,867	24,867			0
99-0000069.....	HACKENSACK.....	NJ.....		02/26/2018....						195,393	195,393		195,393	195,393			0
0299999. Total - Mortgages With Partial Repayments.....						1,936,125,114	0	0	0	195,393	195,393	0	14,450,089	14,450,089	0	0	0
0599999. Total Mortgages.....						1,954,139,519	0	0	0	581,944	581,944	0	32,802,549	32,802,549	0	0	0

QE02.5

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
	Ares Private Credit Solutions, L.P.....	Wilmington.....	DE...	Ares Private Credit Solutions.....	.....	06/23/2017....	2	.....	.....542,213	.....	.....14,639,859	0.200
	GSO Capital Opportunities Fund III LP.....	Wilmington.....	DE...	GSO Capital Partners LP.....	.....	06/03/2016....	2	.....	.....19,950	.....	.....11,315,088	0.150
	TCW Direct Lending VII, LLC.....	Los Angeles....	CA...	TCW Asset Management.....	.....	05/14/2018....	3	1,487,857	.....	.....	.....8,512,143	0.400
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco....	CA...	Vista Credit Opportunities Managment.....	.....	06/01/2016....	2	.....	.....110,053	.....	.....2,046,562	1.000
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE...	Vista Credit Opportunities Management.....	.....	05/10/2017....	2	.....	.....467,217	.....	.....1,386,510	0.420
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								1,487,857	1,139,433	0	37,900,163	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	151,086	.....	.....	.....3,119,938	0.060
	Dyal Capital Partners III.....	New York.....	NY...	NB Dyal Associates III, LP.....	.....	09/30/2016....	3	.....	.....274,051	.....	.....13,196,433	0.140
	Dyal Capital Partners III Co-Invest Moonrise LP.....	New York.....	NY...	NB Dyal Associates III, LP.....	.....	07/25/2017....	3	.....	.....5,648	.....	.....	.....5.690
	Dyal Capital Partners IV.....	New York.....	NY...	NB Dyal Associates III, LP.....	.....	06/11/2018....	3	300,000	.....	.....	.....10,925,000	0.110
	Yukon Capital Partners III, LP.....	Minneapolis.....	MN...	Yukon Partners.....	.....	07/18/2017....	2	.....	.....338,326	.....	.....16,792,161	1.270
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								451,086	618,025	0	44,033,532	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
QE03	Crow Holdings Realty Partners VII, LP.....	Wilmington.....	DE...	Crow Holdings Capital Partners, LLC.....	.....	05/01/2015....	.....	.....	.....27,707	.....	.....1,238,215	0.670
	DivcoWest Fund V, L.P.....	Dover.....	DE...	DivcoWest Fund V GP, L.P.....	.....	06/23/2017....	.....	.....	.....334,578	.....	.....9,468,058	0.320
	Exeter Industrial Value Fund IV, L.P.....	Dover.....	DE...	Exeter Property Group IV, L.P.....	.....	10/24/2016....	.....	.....	.....1,000,000	.....	.....14,000,000	1.000
	GEM Realty Fund VI, LP.....	Wilmington.....	DE...	GEM Capital, LP.....	.....	04/15/2016....	.....	.....	.....282,075	.....	.....11,163,075	1.200
	Helios Infracore LLC.....	DC.....	DC...	Sol Systems LLC.....	.....	12/22/2017....	.....	.....	.....867,947	.....	.....24,792,341	6.500
	HSREP VI Co-Investment 3, L.P.....	Dover.....	DE...	HSRE GP VI, LLC.....	.....	05/02/2018....	.....	.....2,800,000	.....	.....	.....	.....5.650
	PCCP Credit IX, LP.....	Dover.....	DE...	PCCP Credit IX GP, LLC.....	.....	03/28/2017....	.....	.....	.....1,019,607	.....	.....26,179,271	1.750
	PCCP Equity VII, LP.....	Dover.....	DE...	PCCP, LP.....	.....	05/10/2016....	.....	.....	.....1,472,015	.....	.....1,310,889	1.500
	US Regional Logistics Program II, L.P.....	Dover.....	DE...	US RLP GP, LLC.....	.....	01/12/2018....	.....	.....550,000	.....	.....	.....17,300,000	10.000
	US Regional Logistics Program, L.P.....	Dover.....	DE...	US RLP GP, LLC.....	.....	10/18/2016....	.....	.....600,000	.....	.....	.....8,476,735	6.670
	Walton Street Real Estate Fund VIII. LP.....	Wilmington.....	DE...	Walton Street Capital, LLC.....	.....	05/18/2016....	.....	.....	.....1,527,029	.....	.....8,523,326	1.000
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE...	Waterton Venture XIII GP, LLC.....	.....	11/03/2017....	.....	.....	.....(26,175)	.....	.....13,362,828	0.670
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								3,350,000	7,104,783	0	135,814,738	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....	.....	.....	.....3,366,039	.....	.....	.....100.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....								0	3,366,039	0	0	XXX.....
4499999. Subtotal - Unaffiliated.....								5,288,943	8,862,241	0	217,748,433	XXX.....
4599999. Subtotal - Affiliated.....								0	3,366,039	0	0	XXX.....
4699999. Totals.....								5,288,943	12,228,280	0	217,748,433	XXX.....

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	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	05/29/2018	28,254	.....	.....	.....	.....	.....0	.....	.....28,254	28,254	.....	.....	.....0	.....
	Guggenheim Private Debt Fund 2.0-I, LLC.....	Wilmington.....	DE..	Distribution.....	06/03/2016	06/28/2018	1,758,165	.....	.....	.....	.....	.....0	.....	.....1,758,165	1,758,165	.....	.....	.....0	.....
	Newstone Capital Partners III, LP.....	Wilmington.....	DE..	Distribution.....	09/20/2016	04/12/2018	826,261	.....	.....	.....	.....	.....0	.....	.....826,261	826,261	.....	.....	.....0	.....
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA..	Distribution.....	06/01/2016	05/02/2018	262,527	.....	.....	.....	.....	.....0	.....	.....262,527	262,527	.....	.....	.....0	.....
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE..	Distribution.....	05/10/2017	05/04/2018	68,233	.....	.....	.....	.....	.....0	.....	.....68,233	68,233	.....	.....	.....0	.....
1399999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....						2,943,440	0	0	0	0	0	0	2,943,440	2,943,440	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Clearlake Capital Partners V.....	Santa Monica.....	CA..	Distribution.....	12/05/2017	06/15/2018	482	.....	.....	.....	.....	.....0	.....	.....482	482	.....	.....	.....0	.....
	Dyal Capital Partners III Co-Invest Moonrise LP.....	New York.....	NY..	Distribution.....	07/25/2017	05/04/2018	11,056	.....	.....	.....	.....	.....0	.....	.....11,056	11,056	.....	.....	.....0	.....
	Fundamental Partners III, L.P.....	Wilmington.....	DE..	Distribution.....	05/18/2017	06/26/2018	70,105	.....	.....	.....	.....	.....0	.....	.....70,105	70,105	.....	.....	.....0	.....
	Yukon Capital Partners III, LP.....	Minneapolis.....	MN..	Distribution.....	07/18/2017	04/20/2018	32,144	.....	.....	.....	.....	.....0	.....	.....32,144	32,144	.....	.....	.....0	.....
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....						113,787	0	0	0	0	0	0	113,787	113,787	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Bell Institutional Fund V, LLC.....	Greensboro.....	NC..	Distribution.....	05/28/2015	05/08/2018	330,294	.....	.....	.....	.....	.....0	.....	.....330,294	330,294	.....	.....	.....0	.....
	Crow Holdings Realty Partners VII, LP.....	Wilmington.....	DE..	Distribution.....	05/01/2015	06/27/2018	384,457	.....	.....	.....	.....	.....0	.....	.....384,457	384,457	.....	.....	.....0	.....
	PCCP Credit IX, LP.....	Dover.....	DE..	Distribution.....	03/28/2017	06/22/2018	49,405	.....	.....	.....	.....	.....0	.....	.....49,405	49,405	.....	.....	.....0	.....
	PCCP Equity VII, LP.....	Dover.....	DE..	Distribution.....	05/10/2016	04/13/2018	69,039	.....	.....	.....	.....	.....0	.....	.....69,039	69,039	.....	.....	.....0	.....
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE..	Distribution.....	11/03/2017	05/08/2018	1,478	.....	.....	.....	.....	.....0	.....	.....1,478	1,478	.....	.....	.....0	.....
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....						834,673	0	0	0	0	0	0	834,673	834,673	0	0	0	0
4499999.	Subtotal - Unaffiliated.....						3,891,900	0	0	0	0	0	0	3,891,900	3,891,900	0	0	0	0
4699999.	Totals.....						3,891,900	0	0	0	0	0	0	3,891,900	3,891,900	0	0	0	0

QE03.1

SCHEDULE D - PART 3

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

1			2			3	4	5			6	7	8	9	10
CUSIP Identification			Description			Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. States, Territories and Possessions															
13063D	GD	4	California St GO TxbI-Ref	4.500%	04/01		04/18/2018	JP Morgan Securities LLC				25,847,010	24,500,000		1FE
13063D	GE	2	California St GO TxbI-Ref	4.600%	04/01		04/18/2018	JP Morgan Securities LLC				7,371,840	7,000,000		1FE
1799999. Total - Bonds - U.S. States, Territories & Possessions												33,218,850	31,500,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment															
3140Q8	3K	9	FNMA Pool #CA1701	4.000%	05/25/48		06/29/2018	Barclays Capital Inc.				25,324,130	24,819,974	2,758	1
31418C	RD	8	FNMA Pool #MA3183	4.000%	11/25/47		06/06/2018	Credit Suisse Securities LLC				23,970,209	23,579,671	15,720	1
31418C	XN	9	FNMA Pool #MA3384	4.000%	06/25/48		05/18/2018	Nomura Securities Intl LLC				25,333,984	25,000,000	55,556	1
45174X	AA	0	IHC Health Services Inc Sec Nt	4.131%			06/26/2018	JP Morgan Securities LLC				27,100,000	27,100,000		1Z
59447T	KN	2	Michigan St Fin Auth Rev TxbI Ref Ser C-				06/26/2018	Bank of America BISD Dealer				12,167,250	12,500,000	71,448	1FE
899154	BC	1	Tulare Co Pensn TxbI TxbI Rev Bd	4.159			06/01/2018	Raymond James USA Ltd				4,355,000	4,355,000		1FE
899154	BF	4	Tulare Co Pensn TxbI TxbI Rev Bd	4.309			06/01/2018	Raymond James USA Ltd				5,500,000	5,500,000		1FE
914245	BR	5	Univ of Deleware DE TxbI	4.221%	11/01		04/05/2018	Barclays Capital Inc.				8,000,000	8,000,000		1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments												131,750,573	130,854,645	145,482	XXX
Bonds - Industrial and Miscellaneous															
000000	00	0	Ministry Brands LLC Delayed Draw TL Nt 1				06/22/2018	Direct				191,665	191,665		3FE
000000	00	0	Ministry Brands LLC Incremental Term Ln				05/02/2018	Direct				2,126,643	2,137,330		3FE
000000	00	0	Ministry Brands LLC Incremental Term Ln				04/26/2018	Direct				6,273,199	6,304,723		3FE
000000	00	0	Axalta Coating Systems New Term Ln B Nt				05/08/2018	Various				6,368,744	6,319,524		3FE
000000	00	0	Yum Brands New Term Ln Nt 1	3.751%	03/		04/03/2018	Tax Free Exchange				3,014,625	2,992,443		3FE
00122@	AA	9	AES Southland Sr Sec Nt	4.500%	02/29/4		05/31/2018	MUFG Securities Inc				3,379,723	3,379,723		2FE
00184@	AA	4	Amazon.com Inc. Euclid BTS Lease Backed				04/25/2018	Suntrust Robinson Humprey Inc				5,531,075	5,531,075		2Z
00225#	AA	3	Amazon.com Inc Grand Rapids Secured Nt S				06/15/2018	Suntrust Robinson Humprey Inc				4,402,298	4,402,298		2Z
002824	BF	6	Abbott Labs Sr Nt	3.750%	11/30/26		06/05/2018	RBC Capital Markets LLC				30,587,390	31,000,000	22,604	2FE
002824	BH	2	Abbott Labs Sr Nt	4.900%	11/30/46		06/05/2018	HSBC Securities USA Inc				8,656,240	8,000,000	7,622	2FE
01882Y	AB	2	Alliant Energy Finance Sr Nt	4.250%	06		06/20/2018	Various				28,450,160	28,500,000	1,181	2FE
023135	BC	9	Amazon.com Inc Sr Nt	3.150%	08/22/27		06/08/2018	Tax Free Exchange				47,919,956	48,000,000	445,200	1FE
023135	BJ	4	Amazon.com Inc Sr Nt	4.050%	08/22/47		06/08/2018	Tax Free Exchange				32,937,002	33,000,000	393,525	1FE
032654	AN	5	Analog Devices Inc Sr Nt	3.500%	12/05/		04/16/2018	Morgan Stanley & Co LLC				24,187,760	25,000,000	321,125	2FE
038522	AQ	1	Aramark Services Inc Sr Nt	5.000%	02/0		04/03/2018	JP Morgan Securities LLC				4,887,500	5,000,000	53,472	3FE
04317@	BD	9	Arthur J Gallagher & Co Sr Nt Series DD				06/13/2018	Bank of America BISD Dealer				20,000,000	20,000,000		2Z
045054	AF	0	Ashtead Capital Inc 2nd Lien Nt	4.375%			05/18/2018	JP Morgan Securities LLC				4,637,500	5,000,000	58,941	3FE
06406R	AH	0	Bank of NY Mellon Corp Sr MTN	3.850%	0		04/23/2018	RBC Capital Markets LLC				36,418,970	36,500,000		1FE
06540T	AD	2	BANK CMBS Ser 2018-BN11 A3	4.046%	03/1		04/13/2018	Morgan Stanley & Co LLC				15,449,505	15,000,000	42,146	1FE
06541W	AX	0	BANK CMBS Ser 2017-BNK5 CI A5	3.390%	0		04/19/2018	Wells Fargo Securities LLC				2,736,344	2,800,000	5,801	1FM
07086*	AA	0	Bath County Energy LLC Sr Nt	4.590%	05		05/03/2018	Morgan Stanley & Co LLC				11,000,000	11,000,000		2Z
07274N	AA	1	Bayer US Finance II LLC Sr Nt	3.500%	0		06/19/2018	Various				2,001,220	2,000,000		2FE
07274N	AL	7	Bayer US Finance II LLC Sr Nt	4.375%	1		06/20/2018	Various				40,729,653	41,000,000		2FE
075887	CE	7	Becton Dickinson & Co Sr Nt	6.700%	12/		05/01/2018	Tax Free Exchange				1,551,222	1,500,000	34,058	2FE
08161H	AF	7	Benchmark Mortgage Trust CMBS 2018-B4 Cl				06/28/2018	Deutsche Bank Capital				8,857,357	8,600,000	11,814	1FE
08161H	AH	3	Benchmark Mortgage Trust CMBS 2018-B4 Cl				06/28/2018	Deutsche Bank Capital				8,857,972	8,600,000	12,358	1FE
12189L	AS	0	Burlington Northern Santa Fe Sr Nt	4.9			05/30/2018	Barclays Capital Inc				11,416,707	10,343,000	84,468	1FE
12652U	AU	3	CSAIL Commercial Mtg Tr CMBS Ser 2018-CX				04/03/2018	Credit Suisse Securities LLC				5,149,970	5,000,000	9,523	1FE
134429	BG	3	Campbell Soup Co Sr Nt	4.150%	03/15/28		04/10/2018	Various				17,983,620	18,000,000	51,875	2FE
14913Q	2L	2	Caterpillar Finl Service Sr MTN	3.450%			05/22/2018	Goldman Sachs & Company				498,365	500,000		1FE
150190	AA	4	Cedar Fair/Can/Magnum/MI Sr Nt	5.375%			04/23/2018	Various				6,096,339	6,129,000	128,595	3FE
150190	AB	2	Cedar Fair/Can/Magnum/MI Sr Nt	5.375%			06/27/2018	Tax Free Exchange				14,078,070	13,989,000	150,382	3FE

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SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
21036P	AY	4	Constellation Brands Inc Sr Nt	3.600%	06/28/2018	Various	29,410,879	31,000,000	360,700	2FE
21036P	AZ	1	Constellation Brands Inc Sr Nt	4.100%	05/22/2018	Various	15,088,220	17,000,000	205,797	2FE
212015	AS	0	Continental Resources Inc Sr Nt	4.375%	05/25/2018	Tax Free Exchange	11,409,377	11,690,000	237,250	2FE
21872#	AA	5	Core Civic of Kansas LLC Sr Secured Nt		06/01/2018	JP Morgan Securities LLC	1,798,044	1,798,044		1Z
233851	DJ	0	Daimler Fin NA LLC Sr Nt Prvt Pl	3.350	04/30/2018	Goldman Sachs & Company	5,993,040	6,000,000		1FE
256746	AH	1	Dollar Tree Inc Sr Nt	4.200% 05/15/28	04/05/2018	JP Morgan Securities LLC	16,955,120	17,000,000		2FE
278865	BA	7	Ecolab Inc Sr Nt	3.950% 12/01/47	04/18/2018	Tax Free Exchange	9,948,089	10,000,000	154,708	2FE
278865	BD	1	Ecolab Inc Sr Nt	3.250% 12/01/27	04/18/2018	Tax Free Exchange	23,361,997	23,400,000	297,862	2FE
29278N	AE	3	Energy Transfer Partners Sr Nt Ser 30Y		06/05/2018	MUFG Securities Inc	11,868,000	12,000,000		2FE
29278N	AF	0	Energy Transfer Partners Sr Nt Ser 10Y		06/05/2018	MUFG Securities Inc	27,450,225	27,500,000		2FE
29364D	AV	2	Entergy Arkansas Inc 1st Mtg Bd	4.000%	05/16/2018	Barclays Capital Inc	3,681,130	3,700,000	2,878	1FE
369550	BC	1	General Dynamics Corp Sr Nt	3.750% 05/	05/08/2018	Bank of America BISD Dealer	13,921,320	14,000,000		1FE
370334	CG	7	General Mills Inc Sr Nt	4.200% 04/17/2	04/03/2018	Goldman Sachs & Company	19,959,600	20,000,000		2FE
382550	BG	5	Goodyear Tire & Rubber Co Sr Nt	4.875%	05/16/2018	Nomura Securities Intl LLC	1,845,000	2,000,000	17,063	3FE
41242*	BJ	0	Hardwood Funding LLC Sr Sec Nt Ser GG		06/07/2018	Bank of America BISD Dealer	6,000,000	6,000,000		1FE
446413	AL	0	Huntington Ingalls Industries Sr Nt	3	06/14/2018	Tax Free Exchange	31,046,891	31,000,000	38,990	2FE
465685	AP	0	ITC Holdings Corp Sr Nt	3.350% 11/15/2	06/22/2018	Tax Free Exchange	19,987,117	20,000,000	68,861	2FE
46591A	BA	2	JPMDB Commercial Mtge Securit CMBS Ser 2		05/23/2018	JP Morgan Securities LLC	24,925,985	24,200,000	39,626	1FE
485134	BQ	2	Kansas City Power and Light Sr Nt	4.20	05/22/2018	Various	11,624,370	12,000,000	221,317	2FE
49326E	EG	4	KeyCorp Sr MTN	4.100% 04/30/28	04/23/2018	KeyCorp	44,923,050	45,000,000		2FE
49327M	2W	3	Key Bank NA Sr Nt	3.350% 06/15/21	06/06/2018	KeyCorp	1,999,720	2,000,000		1FE
53621@	AG	1	Lion Industrial Properties LP Gtd Sr Nt		06/28/2018	Seaport Global Securities LLC	9,842,800	10,000,000	134,550	2
55336V	AR	1	MPLX LP Sr Nt	4.000% 03/15/28	04/30/2018	Credit Suisse Securities LLC	5,779,560	6,000,000	56,000	2FE
55354G	AF	7	MSCI Inc Sr Nt	5.375% 05/15/27	05/15/2018	JP Morgan Securities LLC	20,005,000	20,000,000		3FE
559080	AF	3	Magellan Midstream Partn Sr Nt	4.200%	06/29/2018	Suntrust Robinson Humprey Inc	1,805,540	2,000,000	7,350	2FE
56081#	BP	4	Major League Baseball Tr Sr Sec Nt	4.0	06/11/2018	Bank of America BISD Dealer	7,000,000	7,000,000		1Z
58013M	EU	4	McDonalds Corp Sr Nt MTN	3.375% 05/26/	04/10/2018	Bank of America BISD Dealer	6,935,460	7,000,000	89,250	2FE
59217G	BY	4	Met Life Global Funding I Sr Nt	3.450%	06/14/2018	Goldman Sachs & Company	10,679,220	11,000,000	135,700	1FE
59217G	CK	3	Met Life Global Funding I Secured Nt	3	06/13/2018	Goldman Sachs & Company	2,327,150	2,500,000	17,917	1FE
59524Q	AA	3	Mid-Atlantic Interstate Sr Nt	4.100% 0	06/08/2018	Various	44,687,251	44,700,000	33,939	2FE
609207	AM	7	Mondelez International Sr Nt	4.125% 05	06/05/2018	Various	57,577,760	58,000,000	71,615	2FE
609207	AP	0	Mondelez International Sr Nt	4.625% 05	05/03/2018	JP Morgan Securities LLC	21,642,060	22,000,000		2FE
615369	AM	7	Moodys Corp Sr Nt	3.250% 01/15/28	04/19/2018	Tax Free Exchange	33,363,878	33,800,000	286,831	2FE
65473Q	BG	7	NiSource Finance Corp Sr Nt	3.950% 03/	04/12/2018	Citigroup	7,974,190	8,500,000	14,922	2FE
654894	AF	1	Noble Energy Inc Sr Nt	8.000% 04/01/27	06/13/2018	JP Morgan Securities LLC	8,512,210	7,000,000	115,111	2FE
655044	AJ	4	Noble Energy Inc Sr Nt	5.050% 11/15/44	05/21/2018	JP Morgan Securities LLC	9,827,470	9,500,000	106,050	2FE
655044	AP	0	Noble Energy Inc Sr Nt	3.850% 01/15/28	05/21/2018	Various	16,033,980	16,500,000	183,410	2FE
69351U	AV	5	PPL Electric Utilities 1st Mtg Bd	4.15	06/11/2018	Morgan Stanley & Co LLC	8,961,443	9,012,000		1FE
74340X	BH	3	Prologis LP Sr Nt	3.875% 09/15/28	06/11/2018	Citigroup	13,904,800	14,000,000		1FE
74340X	BJ	9	Prologis LP Sr Nt	4.375% 09/15/48	06/13/2018	Various	16,372,752	16,512,000		1FE
744448	CP	4	Public Svc Co CO Sr Nt 1st Mtg	3.700%	06/14/2018	Barclays Capital Inc	6,984,950	7,000,000		1FE
78409V	AN	4	S&P Global Inc Sr Nt	4.500% 05/15/48	05/17/2018	Various	43,435,040	44,000,000	2,000	2FE
827048	AU	3	Silgan Holdings Inc Sr Nt	4.750% 03/15	04/10/2018	Barclays Capital Inc	970,000	1,000,000	3,563	3FE
85253#	AG	6	STAG Industrial Sr Nt Series B	4.100%	06/13/2018	Bank of America BISD Dealer	10,000,000	10,000,000		2Z
89236T	EU	5	Toyota Motor Credit Corp Sr Nt MTN	2.9	04/10/2018	JP Morgan Securities LLC	2,998,800	3,000,000		1FE
90276F	AW	4	UBSCM 2018-C10 A4 CMBS Ser 2018-C10 Cl A		05/23/2018	UBS Financial Services Inc	17,818,912	17,300,000	62,185	1FE

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SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
90276R	BE	7	UBS Commercial Mtg Tr CMBS Ser 2017-C4 C.....	04/19/2018.....	UBS Financial Services Inc.....		3,654,448	3,701,000	8,059	1FM.....
906548	CN	0	Union Elec Co 1st Mtg Bd 4.000% 04/01/.....	04/03/2018.....	MUFG Securities Inc.....		11,053,393	11,100,000		1FE.....
90932N	AA	1	United Airlines LBASS PTC Ser 2018-1 Cl.....	05/09/2018.....	Credit Suisse Securities LLC.....		13,000,000	13,000,000		2FE.....
911312	BN	5	United Parcel Service Sr Nt 3.750% 11/.....	06/18/2018.....	Citigroup.....		4,666,767	5,019,000	18,298	1FE.....
91838*	AA	5	VA Springfield CTL Ls Fin Tr 3.880% 06.....	06/14/2018.....	CTL Securities LLC.....		8,600,000	8,600,000		1Z.....
931142	EE	9	Wal-Mart Stores Inc Sr Nt 3.700% 06/26.....	06/20/2018.....	JP Morgan Securities LLC.....		3,987,760	4,000,000		1FE.....
95001J	AX	5	Wells Fargo Comm Mtg Tr CMBS 2018-C44 A5.....	04/30/2018.....	Wells Fargo Securities LLC.....		16,891,016	16,400,000	30,701	1FE.....
95001N	AY	4	Wells Fargo Comm Mtg Tr CMBS Ser 2018-C4.....	06/28/2018.....	Wells Fargo Securities LLC.....		13,182,976	12,800,000	23,802	1FE.....
136385	AL	5	Canadian Natural Resources Sr Nt 6.250.....	A.....	04/05/2018.....	JP Morgan Securities LLC.....	9,569,680	8,000,000	33,333	2FE.....
136385	AX	9	Canadian Natural Resources Sr Nt 3.850.....	A.....	06/13/2018.....	Barclays Capital Inc.....	6,570,572	6,750,000	49,729	2FE.....
136385	AY	7	Canadian Natural Resources Sr Nt 4.950.....	A.....	04/25/2018.....	Goldman Sachs & Company.....	2,562,600	2,500,000	50,188	2FE.....
13645R	AY	0	Canadian Pacific Railway Sr Nt 4.000%.....	A.....	05/14/2018.....	Morgan Stanley & Co LLC.....	24,977,000	25,000,000		2FE.....
448055	AD	5	Husky Energy Inc Sr Nt 6.800% 09/15/37.....		04/06/2018.....	JP Morgan Securities LLC.....	7,619,460	6,000,000	28,333	2FE.....
67077M	AD	0	Nutrien Ltd Sr Nt 3.000% 04/01/25.....	A.....	04/10/2018.....	Tax Free Exchange.....	2,372,410	2,500,000	1,875	2FE.....
67077M	AG	3	Nutrien Ltd Sr Nt 5.625% 12/01/40.....	A.....	04/10/2018.....	Tax Free Exchange.....	8,741,939	8,100,000	163,266	2FE.....
67077M	AH	1	Nutrien Ltd Sr Nt 6.750% 01/15/19.....	A.....	04/10/2018.....	Tax Free Exchange.....	8,758,696	8,635,000	137,620	2FE.....
867224	AB	3	Suncor Energy Inc Sr Nt 4.000% 11/15/4.....	A.....	04/30/2018.....	Various.....	17,283,040	18,000,000	324,556	1FE.....
00973R	AC	7	AKER BP ASA Sr Nt 5.875% 03/31/25.....	D.....	05/30/2018.....	Deutsche Bank Capital.....	10,310,000	10,000,000	108,361	3FE.....
225401	AF	5	Credit Suisse Group Sr Nt 3.869% 01/12.....	D.....	04/11/2018.....	Various.....	16,498,920	17,000,000	162,928	2FE.....
902674	XN	5	UBS AG London BRH Sr Nt 4.500% 06/26/4.....	D.....	06/21/2018.....	Various.....	19,943,725	20,000,000		1FE.....
92857W	BK	5	Vodafone Group PLC Sr Nt 4.375% 05/30/.....	D.....	06/04/2018.....	Various.....	38,069,610	38,500,000	3,646	2FE.....
G1591#	BB	7	Britvic Plc Sr Nt Ser H (EUR) 0.383% 0.....	B.....	06/05/2018.....	Bank of America BISD Dealer.....	21,092,400	21,092,400		2Z.....
G1591#	BD	3	Britvic Plc Sr Nt Ser J (GBP) 1.817% 0.....	B.....	06/05/2018.....	Bank of America BISD Dealer.....	9,375,100	9,375,100		2Z.....
G3076*	AD	8	Envol Investments Ltd Sr Sec Nt 2.780%.....	B.....	06/29/2018.....	RBS Securities Inc.....	21,031,200	21,031,200		2FE.....
G7334@	AB	9	RRPF Engine Leasing Ltd. Sr Nt Sec 4.1.....	C.....	06/13/2018.....	Citigroup.....	13,000,000	13,000,000		1Z.....
N7591#	AA	9	Rotterdam World Gateway BV Sr Sec Nt 2.....	B.....	04/06/2018.....	SG Americas Securities LLC.....	20,877,700	20,877,700		2Z.....
Q3080#	AA	3	DWPF Finance Pty Ltd Sr Nt Ser A 4.140.....	D.....	05/22/2018.....	National Australia Bank.....	3,000,000	3,000,000		1Z.....
Q3080#	AB	1	DWPF Finance Pty Ltd Sr Nt 4.190% 05/2.....	D.....	05/22/2018.....	National Australia Bank.....	3,000,000	3,000,000		1Z.....
Q6518#	AG	5	NSW Ports Fin Co Pty Ltd Sr Sec Nt Ser B.....	D.....	04/11/2018.....	Bank of America BISD Dealer.....	4,000,000	4,000,000		2FE.....
3899999. Total - Bonds - Industrial and Miscellaneous.....							1,478,704,606	1,481,313,225	5,945,213	XXX.....
8399997. Total - Bonds - Part 3.....							1,643,674,029	1,643,667,870	6,090,695	XXX.....
8399999. Total - Bonds.....							1,643,674,029	1,643,667,870	6,090,695	XXX.....
Common Stocks - Industrial and Miscellaneous										
69120#	10	6	Owl Rock Capital Corp Com.....		06/27/2018.....	Direct.....	17,115.360	265,288	XXX	L.....
9099999. Total - Common Stocks - Industrial and Miscellaneous.....							265,288	XXX	0	XXX.....
9799997. Total - Common Stocks - Part 3.....							265,288	XXX	0	XXX.....
9799999. Total - Common Stocks.....							265,288	XXX	0	XXX.....
9899999. Total - Preferred and Common Stocks.....							265,288	XXX	0	XXX.....
9999999. Total - Bonds, Preferred and Common Stocks.....							1,643,939,317	XXX	6,090,695	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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
Bonds - U.S. Government																								
36209M	YH	1	GNMA I PTC #476012 6.500% 05/15/28..	..	06/01/2018.	Paydown.....		1,259	1,259	1,249	1,250	.....	.....9		9		1,259			0	34	05/15/2028.	1.....	
911760	LQ	7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1	..	06/01/2018.	Paydown.....		8,900	8,900	9,150	9,021		(121)		(121)		8,900			0	255	06/15/2028.	1.....	
0599999.	Total - Bonds - U.S. Government.....							10,159	10,159	10,399	10,271	0	(112)	0	(112)	0	10,159	0	0	0	289	XXX	XXX	
Bonds - U.S. Special Revenue and Special Assessment																								
3128H6	DC	5	FHLMC Pool #E98199 3.500% 08/15/18..	..	06/01/2018.	Paydown.....		8,050	8,050	7,377	7,981		69		69		8,050			0	117	08/15/2018.	1.....	
3128H6	SG	0	FHLMC Pool #E98619 3.500% 08/15/18..	..	06/01/2018.	Paydown.....		11,140	11,140	10,211	11,041		99		99		11,140			0	163	08/15/2018.	1.....	
3128H7	CB	6	FHLMC Pool #E99066 3.500% 09/15/18..	..	06/01/2018.	Paydown.....		18,097	18,097	16,584	17,923		174		174		18,097			0	263	09/15/2018.	1.....	
3128H7	JS	2	FHLMC Pool #E99273 3.500% 10/15/18..	..	06/01/2018.	Paydown.....		8,114	8,114	7,630	8,049		65		65		8,114			0	119	10/15/2018.	1.....	
3128H7	MX	7	FHLMC Pool #E99374 3.500% 10/15/18..	..	06/01/2018.	Paydown.....		17,510	17,510	16,016	17,338		172		172		17,510			0	254	10/15/2018.	1.....	
3128MJ	3A	6	FHLMC Gold Pool #G08792 3.500% 12/15/4	..	06/01/2018.	Paydown.....		408,988	408,988	421,258	421,225		(12,237)		(12,237)		408,988			0	6,034	12/15/2047.	1.....	
3128S4	BP	1	FHLMC Pool #1Q0046 3.600% 03/15/36..	..	06/01/2018.	Paydown.....		528	528	527	527		1		1		528			0	8	03/15/2036.	1.....	
312905	KJ	0	FHLMC REMIC Ser 1060-X 7.250% 03/15/21	..	06/01/2018.	Paydown.....		771	771	788	777		(5)		(5)		771			0	23	03/15/2021.	1.....	
312913	ZE	9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2	..	06/01/2018.	Paydown.....		8,451	8,451	8,669	8,533		(82)		(82)		8,451			0	254	12/15/2022.	1.....	
312915	UF	6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23	..	06/01/2018.	Paydown.....		1,878	1,878	1,932	1,899		(20)		(20)		1,878			0	56	05/15/2023.	1.....	
31294K	UC	7	FHLMC Gold PC Pool #E01479 3.500% 09/1	..	06/01/2018.	Paydown.....		29,311	29,311	27,534	29,108		202		202		29,311			0	426	09/15/2018.	1.....	
3133T2	YE	4	FHLMC REMIC Ser 1643-E 6.500% 05/15/23	..	06/01/2018.	Paydown.....		9,419	9,419	9,615	9,489		(70)		(70)		9,419			0	235	05/15/2023.	1.....	
3133T6	M4	0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26	..	06/01/2018.	Paydown.....		4,422	4,422	4,559	4,482		(60)		(60)		4,422			0	122	04/15/2026.	1.....	
3133TE	LG	7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28	..	06/01/2018.	Paydown.....		614	614	630	623		(9)		(9)		614			0	15	06/15/2028.	1.....	
3133TK	5S	5	FHLMC REMIC Ser 2136-A 6.000% 03/15/29	..	06/01/2018.	Paydown.....		998	998	935	984		14		14		998			0	25	03/15/2029.	1.....	
31340Y	DB	2	FNMA REMIC Ser 1990-72B 9.000% 07/25/2	..	05/15/2018.	Paydown.....		10	10	10	10				0		10			0		11/15/2019.	1.....	
31340Y	QS	1	FNMA REMIC Ser 1991-73A 8.000% 07/25/2	..	06/15/2018.	Paydown.....		35	35	32	34				0		35			0	1	09/15/2020.	1.....	
31358E	RK	0	FNMA REMIC Ser 1991-113 ZE 7.500% 09/2	..	06/01/2018.	Paydown.....		938	938	916	930		9		9		938			0	32	07/25/2020.	1.....	
31358H	GT	6	FNMA REMIC Ser 1992-123 Z 7.500% 07/25/2	..	06/01/2018.	Paydown.....		972	972	934	960		12		12		972			0	32	07/25/2021.	1.....	
31358J	HU	8	FNMA REMIC Ser 1991-113 ZE 7.500% 09/2	..	06/01/2018.	Paydown.....		457	457	470	460		(3)		(3)		457			0	14	09/25/2021.	1.....	
31358N	4F	6	FNMA REMIC Ser 1992-123 Z 7.500% 07/25	..	06/01/2018.	Paydown.....		3,077	3,077	3,090	3,074		3		3		3,077			0	92	07/25/2022.	1.....	
313602	3E	2	FNMA REMIC Ser 1989-67D 9.000% 10/25/1	..	06/01/2018.	Paydown.....		357	357	356	355		2		2		357			0	14	10/25/2019.	1.....	
313602	DV	3	FNMA REMIC Ser 1988-15A 9.000% 06/25/1	..	06/01/2018.	Paydown.....		134	134	137	134		1		1		134			0	5	06/25/2018.	1.....	

QE05

SCHEDULE D - PART 4

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

QE05.1

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
313602	W4	2	..	06/01/2018.	FNMA REMIC Ser 1989-62G 8.600% 10/25/1		419	419	403	415		4		4		419			0	15	10/25/2019.	1.....
					FNMA REMIC Ser 1989-86E 8.750% 11/25/1																	
313603	GW	6	..	06/01/2018.	Paydown.....		171	171	171	171		1		1		171			0	6	11/25/2019.	1.....
313603	JJ	2	..	06/01/2018.	FNMA REMIC Ser 1989-90E 8.700% 12/25/1		119	119	130	120		(1)		(1)		119			0	4	12/25/2019.	1.....
31371H	FZ	6	..	06/01/2018.	Paydown.....		6,492	6,492	6,458	6,459		33		33		6,492			0	168	01/25/2029.	1.....
31371L	D9	7	..	06/01/2018.	Paydown.....		3,262	3,262	3,090	3,241		21		21		3,262			0	48	08/25/2018.	1.....
31381M	V2	8	..	06/01/2018.	Paydown.....		11,145	11,145	12,642	12,214		(1,070)		(1,070)		11,145			0	281	05/25/2028.	1.....
31381M	VG	7	..	06/01/2018.	FNMA DUS Pool #465115 6.470% 05/25/28		4,449	4,449	5,435	5,189		(739)		(739)		4,449			0	120	05/25/2028.	1.....
31381N	FH	1	..	06/01/2018.	Paydown.....		4,626	4,626	4,950	4,842		(216)		(216)		4,626			0	95	11/25/2025.	1.....
31381N	X9	9	..	06/01/2018.	Paydown.....		12,011	12,011	14,167	13,603		(1,592)		(1,592)		12,011			0	318	10/25/2028.	1.....
31381R	QF	4	..	06/01/2018.	Paydown.....		9,004	9,004	11,028	10,533		(1,528)		(1,528)		9,004			0	263	07/25/2029.	1.....
31381R	QU	1	..	06/01/2018.	Paydown.....		9,004	9,004	11,028	10,533		(1,528)		(1,528)		9,004			0	263	07/25/2029.	1.....
31381R	VU	5	..	06/01/2018.	Paydown.....		5,631	5,631	6,975	6,529		(898)		(898)		5,631			0	165	07/25/2026.	1.....
3138L7	PE	0	..	06/01/2018.	Paydown.....		76,456	76,456	82,238	81,723		(5,267)		(5,267)		76,456			0	1,323	10/25/2044.	1.....
3138WH	F6	4	..	06/01/2018.	Paydown.....		4,553,907	4,553,907	4,622,902	4,621,739		(67,832)		(67,832)		4,553,907			0	70,820	06/25/2046.	1.....
3138WJ	RD	2	..	06/01/2018.	Paydown.....		1,865,075	1,865,075	1,895,528	1,894,945		(29,870)		(29,870)		1,865,075			0	26,909	01/25/2047.	1.....
31392R	SJ	1	..	05/01/2018.	Paydown.....		3,247,694	3,247,694	3,341,066	3,288,559		(40,865)		(40,865)		3,247,694			0	84,901	10/27/2031.	1.....
31392V	XT	4	..	05/01/2018.	Paydown.....		3,397,456	3,397,456	3,356,050	3,373,395		24,061		24,061		3,397,456			0	71,245	10/27/2031.	1.....
31393C	CQ	4	..	06/01/2018.	Paydown.....		238,223	238,223	249,092	242,254		(4,031)		(4,031)		238,223			0	5,146	05/25/2033.	1.....
31393D	TX	9	..	06/01/2018.	Paydown.....		9,729	9,729	9,729	9,707		23		23		9,729			0	185	06/25/2043.	1.....
31393E	LF	4	..	06/01/2018.	Paydown.....		21,432	21,432	21,003	21,288		144		144		21,432			0	408	06/25/2043.	1.....
31394D	VB	3	..	06/01/2018.	Paydown.....		560,452	560,452	589,876	571,032		(10,580)		(10,580)		560,452			0	12,087	05/25/2035.	1.....
31394E	LC	0	..	06/01/2018.	Paydown.....		352,638	352,638	370,270	360,371		(7,733)		(7,733)		352,638			0	8,296	07/25/2035.	1.....
31394H	ZZ	7	..	06/01/2018.	Paydown.....		9,419	9,419	9,678	9,523		(104)		(104)		9,419			0	205	09/15/2023.	1.....
31395K	ZZ	2	..	06/01/2018.	Paydown.....		19,135	19,135	18,887	19,038		97		97		19,135			0	396	01/15/2025.	1.....
31396F	G3	1	..	06/01/2018.	Paydown.....		203,271	203,271	210,538	207,430		(4,159)		(4,159)		203,271			0	4,582	11/15/2035.	1.....
31396V	RY	6	..	06/01/2018.	Paydown.....		21,701	21,701	22,732	22,086		(384)		(384)		21,701			0	499	04/25/2037.	1.....

QE05.2

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31396X UC 6	FNMA REMIC Ser 2007-88 CI AE 6.000% 09			..	06/01/2018.	Paydown.....		120,062	120,062	123,383	120,934	.....	.....(872)	.....	.....(872)	.....	.....120,062	.....	.....	.....0	3,431	09/25/2037.	1.....
31402Q NH 0	FNMA Pool #734892 3.500% 08/25/18.....			..	06/01/2018.	Paydown.....		6,469	6,469	5,947	6,402	.....	.....67	.....	.....67	.....	.....6,469	.....	.....	.....0	87	08/25/2018.	1.....
31403B 3K 7	FNMA Pool #744302 3.500% 09/25/18.....			..	06/01/2018.	Paydown.....		23,462	23,462	22,083	23,280	.....	.....182	.....	.....182	.....	.....23,462	.....	.....	.....0	331	09/25/2018.	1.....
31405E 6P 5	FNMA Pool #787578 6.000% 07/25/35.....			..	06/01/2018.	Paydown.....		11,069	11,069	11,319	11,289	.....	.....(220)	.....	.....(220)	.....	.....11,069	.....	.....	.....0	232	07/25/2035.	1.....
31409K Y3 5	FNMA Pool #873830 5.940% 07/25/24.....			..	06/01/2018.	Paydown.....		2,043	2,043	2,332	2,223	.....	.....(181)	.....	.....(181)	.....	.....2,043	.....	.....	.....0	51	07/25/2024.	1.....
3140GP JZ 2	FNMA Pool #BH1179 4.000% 06/25/47.....			..	06/01/2018.	Paydown.....		829,354	829,354	874,386	874,091	.....	.....(44,736)	.....	.....(44,736)	.....	.....829,354	.....	.....	.....0	13,656	06/25/2047.	1.....
31418C GD 0	FNMA Pool #MA2895 3.000% 02/25/47.....			..	06/01/2018.	Paydown.....		505,946	505,946	509,899	509,868	.....	.....(3,922)	.....	.....(3,922)	.....	.....505,946	.....	.....	.....0	6,423	02/25/2047.	1.....
31418C P5 7	FNMA Pool #MA3143 3.000% 09/25/47.....			..	06/01/2018.	Paydown.....		68,164	68,164	68,697	68,692	.....	.....(528)	.....	.....(528)	.....	.....68,164	.....	.....	.....0	824	09/25/2047.	1.....
31418C S4 7	FNMA Pool #MA3238 3.500% 12/01/47.....			..	06/01/2018.	Paydown.....		1,669,891	1,669,891	1,714,052	1,714,040	.....	.....(44,149)	.....	.....(44,149)	.....	.....1,669,891	.....	.....	.....0	24,888	12/01/2047.	1.....
31418C S5 4	FNMA Pool #MA3239 4.000% 01/25/48.....			..	06/01/2018.	Paydown.....		504,121	504,121	519,323	.....	.....	.....(15,202)	.....	.....(15,202)	.....	.....504,121	.....	.....	.....0	5,074	01/25/2048.	1.....
31418C XN 9	FNMA Pool #MA3384 4.000% 06/25/48.....			..	06/01/2018.	Paydown.....		97,122	97,122	98,419	.....	.....	.....(1,297)	.....	.....(1,297)	.....	.....97,122	.....	.....	.....0	324	06/25/2048.	1.....
462590 JL 5	Iowa Student Ln Liq Corp Rev LBASS AMT S			..	06/01/2018.	Call 100.0000.....		700,000	700,000	700,000	700,000	.....	.....	.....	.....0	.....	.....700,000	.....	.....	.....0	19,250	12/01/2025.	1FE.....
626207 YM 0	Municipal Elec Auth GA Rev Bld Amer Bd.....			..	04/01/2018.	Call 100.0000.....		9,000	9,000	9,366	9,355	.....	.....(1)	.....	.....(1)	.....	.....9,355	.....	.....(355)	(355)	299	04/01/2057.	1FE.....
677555 XD 1	Ohio St Econ Development Rev Txbl Ohio E			..	06/01/2018.	Call 100.0000.....		160,000	160,000	160,000	160,000	.....	.....	.....	.....0	.....	.....160,000	.....	.....	.....0	4,432	12/01/2021.	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.			.....	.....	.....		.....19,883,895	19,883,895	20,235,482	19,543,049	0	(276,535)	0	(276,535)	0	19,884,250	0	(355)	(355)	376,354	XXX	XXX
Bonds - Industrial and Miscellaneous																							
000000 00 0	Ministry Brands LLC Incremental Term Ln.....			..	06/29/2018.	Redemption 100.0000.....		5,411	5,411	5,384	.....	.....	.....27	.....	.....27	.....	.....5,411	.....	.....	.....0	52	12/02/2022.	4Z.....
000000 00 0	Ministry Brands LLC Incremental Term Ln.....			..	06/29/2018.	Redemption 100.0000.....		15,762	15,762	15,683	.....	.....	.....79	.....	.....79	.....	.....15,762	.....	.....	.....0	218	12/02/2022.	4Z.....
000000 00 0	Axalta Coating Systems New Term Ln B Nt			..	06/29/2018.	Redemption 100.0000.....		15,799	15,799	15,922	.....	.....	.....(123)	.....	.....(123)	.....	.....15,799	.....	.....	.....0	117	06/01/2024.	3FE.....
000000 00 0	Yum Brands New Term Ln Nt 1 3.751% 03/			..	06/29/2018.	Redemption 100.0000.....		7,481	7,481	7,537	.....	.....	.....(55)	.....	.....(55)	.....	.....7,481	.....	.....	.....0	58	03/29/2025.	3FE.....
000759 CR 9	American Business Fin Svcs Inc RMBS Ser			..	06/01/2018.	Paydown.....		13,907	43,166	43,156	43,125	.....	.....	.....	.....0	.....	.....43,125	.....	.....(29,219)	(29,219)	727	07/15/2033.	4FM.....
000759 CV 0	American Business Fin Svcs Inc RMBS Ser			..	06/01/2018.	Paydown.....		72,751	81,512	70,680	70,680	.....	.....	.....	.....0	.....	.....70,680	.....	.....2,071	2,071	1,018	09/15/2033.	5FM.....
00253C HH 3	6.5			..	06/01/2018.	Paydown.....		9,416	9,416	9,413	9,482	.....	.....(66)	.....	.....(66)	.....	.....9,416	.....	.....	.....0	291	04/25/2031.	1FM.....
00253C HK 6	Aames Mtg Tr RMBS Ser 2001-4 CI M1 7.1			..	06/01/2018.	Paydown.....		16,016	17,947	17,938	18,251	.....	.....(10)	.....	.....(10)	.....	.....18,241	.....	.....(2,225)	(2,225)	494	01/25/2032.	4FM.....
00253C HS 9	Aames Mtg Tr RMBS Ser 2002-1 CI M1 5.5			..	04/17/2018.	Paydown.....		.....	.....193	66	66	.....	.....	.....	.....0	.....	.....66	.....	.....(66)	(66)	7	06/25/2032.	1FM.....
018522 F@ 6	Allete Inc 1st Mtg 1.830% 04/15/18.....			..	04/15/2018.	Maturity.....		15,000,000	15,000,000	15,000,000	15,000,000	.....	.....	.....	.....0	.....	.....15,000,000	.....	.....	.....0	137,250	04/15/2018.	1.....
02007M AC 4	Ally Auto Receivables Trust LBASS Ser 20			..	06/15/2018.	Paydown.....		4,319,816	4,319,816	4,319,816	.....	.....	.....	.....	.....0	.....	.....4,319,816	.....	.....	.....0	21,677	02/15/2019.	1FE.....
02149H AW 0	Countrywide Alternative Ln Tr RMBS Ser 2			..	06/01/2018.	Paydown.....		90,959	137,803	117,127	115,126	.....	.....2,001	.....	.....2,001	.....	.....117,127	.....	.....(26,168)	(26,168)	3,981	03/25/2037.	3FM.....
023135 BA 3	Amazon.com Inc Sr Nt 3.150% 08/22/27.....			..	06/08/2018.	Tax Free Exchange.....		47,919,956	48,000,000	47,914,080	47,916,723	.....	.....3,233	.....	.....3,233	.....	.....47,919,956	.....	.....	.....0	1,201,200	08/22/2027.	1FE.....
023135 BG 0	Amazon.com Inc Sr Nt 4.050% 08/22/47.....			..	06/08/2018.	Tax Free Exchange.....		32,937,002	33,000,000	32,935,582	32,936,455	.....	.....547	.....	.....547	.....	.....32,937,002	.....	.....	.....0	1,061,775	08/22/2047.	1FE.....
023771 S4 1	American Airlines Inc LBASS PTC Ser 16-3			..	04/15/2018.	Redemption 100.0000.....		397,726	397,726	397,726	397,726	.....	.....	.....	.....0	.....	.....397,726	.....	.....	.....0	7,913	10/15/2025.	2FE.....
02660T ER 0	American Home Mtg Inv Tr RMBS Ser 2005-2			..	06/01/2018.	Paydown.....		25,036	25,036	24,778	24,848	.....	.....187	.....	.....187	.....	.....25,036	.....	.....	.....0	398	09/25/2035.	1FM.....
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3.			..	06/15/2018.	Redemption 100.0000.....		27,863	27,863	27,863	27,863	.....	.....	.....	.....0	.....	.....27,863	.....	.....	.....0	737	02/15/2025.	1.....
040104 BW 0	Argent Securities Inc RMBS Ser 2003-WD C			..	06/01/2018.	Paydown.....		87,701	87,701	87,663	87,510	.....	.....192	.....	.....192	.....	.....87,701	.....	.....	.....0	1,801	10/25/2033.	1FM.....

SCHEDULE D - PART 4

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

QE05.3

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
04541G AS 1	Asset Backed Securities Corp RMBS Ser 20		..	06/01/2018.	Paydown.....		13,833	13,833	14,374	13,795	.....	.....38		38	.....	.....13,833	.....	.....	.....0	435	03/21/2029.	1FM.....
05584P AA 5	BMW Vehicle Lease Trust LBASS Ser 2017-2		..	05/21/2018.	Paydown.....		2,249,189	2,249,189	2,249,189	2,249,189	.....	.....		.....0	.....	.....2,249,189	.....	.....	.....0	11,272	10/22/2018.	1FE.....
05604F AA 3	Bway Mortgage Trust CMBS Ser 2013-1515 C		..	06/01/2018.	Paydown.....		371,269	371,269	380,550	375,830	.....	.....(4,561)		(4,561)	.....	.....371,269	.....	.....	.....0	4,348	03/10/2033.	1FM.....
05948K RM 3	Bank of America Alt Loan Tr RMBS Ser 200		..	06/01/2018.	Paydown.....		22,911	22,911	21,851	22,804	.....	.....107		107	.....	.....22,911	.....	.....	.....0	473	06/25/2019.	1FM.....
05948K XQ 7	Bank of America Alt Loan Tr RMBS Ser 200		..	06/01/2018.	Paydown.....		29,819	38,407	37,804	37,804	.....			.....0	.....	.....37,804	.....	.....(7,985)	(7,985)	859	03/25/2035.	3FM.....
05948K XS 3	Bank of America Alt Loan Tr RMBS Ser 200		..	06/01/2018.	Paydown.....		33,370	42,980	41,810	41,810	.....			.....0	.....	.....41,810	.....	.....(8,441)	(8,441)	962	03/25/2035.	3FM.....
07386H QG 9	Bear Stearns Alt- A Tr RMBS Ser 2005-1 C		..	06/25/2018.	Paydown.....		151,731	151,731	146,894	148,072	.....	.....3,659		3,659	.....	.....151,731	.....	.....	.....0	1,469	01/25/2035.	1FM.....
075887 CD 9	Becton Dickinson & Co Sr Nt 6.700% 12/		..	05/01/2018.	Tax Free Exchange.....		1,551,222	1,500,000	1,552,820	1,552,781	.....	.....(1,559)		(1,559)	.....	.....1,551,222	.....	.....	.....0	34,058	12/01/2026.	2FE.....
105667 AB 5	Bravo Mtg Loan Trust RMBS Ser 2006-1 Cl		..	06/25/2018.	Paydown.....		165,490	165,490	94,033	94,033	.....	.....71,457		71,457	.....	.....165,490	.....	.....	.....0	1,294	07/25/2036.	1FM.....
12489W NP 5	C-BASS Tr RMBS Ser 2005-CB6 Cl A4 3.76		..	06/01/2018.	Paydown.....		27,455	27,455	27,454	27,389	.....	.....66		66	.....	.....27,455	.....	.....	.....0	405	07/25/2035.	1FM.....
12519@ AA 5	CED Alamo 7 LLC Sr Sec Nt 4.210% 06/30		..	06/30/2018.	Redemption 100.0000.....		967,415	967,415	967,415	967,415	.....			.....0	.....	.....967,415	.....	.....	.....0	20,364	06/30/2041.	2.....
12644@ CA 1	CTL Cap Tr CTL Ser 2004-17 Texas Instr..		..	06/15/2018.	Redemption 100.0000.....		139,272	139,272	139,272	139,272	.....			.....0	.....	.....139,272	.....	.....	.....0	3,172	01/15/2026.	1.....
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW 7.8		..	06/10/2018.	Redemption 100.0000.....		58,085	58,085	58,085	58,085	.....			.....0	.....	.....58,085	.....	.....	.....0	1,904	10/10/2031.	2.....
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01		..	06/10/2018.	Redemption 100.0000.....		25,478	25,478	32,386	32,782	.....	.....(7,305)		(7,305)	.....	.....25,478	.....	.....	.....0	956	01/10/2032.	2FE.....
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1		..	06/10/2018.	Redemption 100.0000.....		39,680	39,680	39,680	39,680	.....			.....0	.....	.....39,680	.....	.....	.....0	778	01/10/2036.	2FE.....
12667F 4S 1	Countrywide Alternative Ln Tr RMBS Ser 2		..	06/01/2018.	Paydown.....		97,074	97,074	93,473	90,192	.....	.....6,882		6,882	.....	.....97,074	.....	.....	.....0	2,285	04/25/2035.	3FM.....
12667F TA 3	Countrywide Alternative Ln Tr RMBS Ser 2		..	06/01/2018.	Paydown.....		125	125	125	125	.....			.....0	.....	.....125	.....	.....	.....0	2	08/25/2034.	1FM.....
12667G FD 0	Countrywide Alternative Ln Tr RMBS Ser 2		..	06/01/2018.	Paydown.....		23,079	23,079	23,227	23,091	.....	.....(12)		(12)	.....	.....23,079	.....	.....	.....0	526	05/25/2035.	2FM.....
12668B RZ 8	CWMB5 Inc RMBS Ser 2006-6CB Cl 1A4 5.5		..	06/01/2018.	Paydown.....		35,602	41,993	36,043	35,406	.....	.....637		637	.....	.....36,043	.....	.....(441)	(441)	1,420	05/25/2036.	1FM.....
126694 E9 5	CWHL Inc RMBS Ser 2006-OA4 Cl A1 2.518		..	06/01/2018.	Paydown.....		63,128	63,128	37,117	37,117	.....	.....26,011		26,011	.....	.....63,128	.....	.....	.....0	566	04/25/2046.	3FM.....
13975W AA 1	Capital Auto Rec Asset Tr LBASS Ser 2017		..	04/20/2018.	Paydown.....		1,568,387	1,568,387	1,568,387	1,568,387	.....			.....0	.....	.....1,568,387	.....	.....	.....0	7,380	11/20/2018.	1FE.....
14314R AA 0	Carmax Auto Owner Tr LBASS Ser 2017-4 Cl		..	06/15/2018.	Paydown.....		4,117,522	4,117,522	4,117,522	4,117,522	.....			.....0	.....	.....4,117,522	.....	.....	.....0	21,699	11/15/2018.	1FE.....
149837 AA 4	CBA Small Balance Comm Mtg Tr LBASS Frnc		..	06/25/2018.	Paydown.....		12,271	18,113	7,198	7,198	.....			.....0	.....	.....7,198	.....	.....5,073	5,073	194	06/25/2038.	1AM.....
15005# AA 7	CED Upton County Solar LLC Sr Sec Nt 4		..	06/30/2018.	Redemption 100.0000.....		226,838	226,838	226,838	226,838	.....			.....0	.....	.....226,838	.....	.....	.....0	5,075	06/30/2042.	2.....
150190 AA 4	Cedar Fair/Can/Magnum/MI Sr Nt 5.375%		..	06/27/2018.	Tax Free Exchange.....		14,078,070	13,989,000	14,089,501	6,829,616	.....	.....(6,547)		(6,547)	.....	.....14,078,070	.....	.....	.....0	495,994	04/15/2027.	3FE.....
152314 DP 2	Centex Home Equity Loan Tr RMBS Ser 2001		..	06/01/2018.	Paydown.....		9,458	9,458	9,458	9,440	.....	.....18		18	.....	.....9,458	.....	.....	.....0	249	07/25/2032.	4FM.....
152314 FZ 8	Centex Home Equity Loan Tr RMBS Ser 2002		..	04/01/2018.	Paydown.....		180,901	180,901	180,898	180,296	.....	.....606		606	.....	.....180,901	.....	.....	.....0	3,142	11/25/2028.	1FM.....
16678R DU 8	Chevy Chase Mtg Funding Corp RMBS Ser 20		..	06/25/2018.	Paydown.....		55,680	55,680	54,567	54,834	.....	.....846		846	.....	.....55,680	.....	.....	.....0	419	07/25/2036.	1FM.....

SCHEDULE D - PART 4

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

QE05.4

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
16725*	AB	6	Chicago Bridge and Iron Co Sr Nt Ser B.....	..	05/10/2018.	Call 101.0878.....	.....	....14,080,519	13,929,000	13,929,000	13,929,000	.....	.....	.....	.....0	.....	.....13,929,000	.....	.....	.....0	500,445	12/27/2019.	2FE.....
17306U	CE	6	Citifinancial Mtg Sec Inc RMBS Ser 2004-.....	..	06/01/2018.	Paydown.....	.....	.....9,520	9,520	9,520	9,510	.....	.....10	.....	.....10	.....	.....9,520	.....	.....	.....0	179	04/25/2034.	1FM.....
17307G	MC	9	H.....	..	06/25/2018.	Paydown.....	.....	.....12,295	12,295	12,309	12,305	.....	.....(10)	.....	.....(10)	.....	.....12,295	.....	.....	.....0	111	12/25/2034.	1FM.....
17313K	AH	4	Citigroup Comm Mtg Tr CMBS Ser 2008-C7 C	..	06/01/2018.	Paydown.....	.....	.....57,843	57,843	52,125	57,843	.....	.....	.....	.....0	.....	.....57,843	.....	.....	.....0	1,648	12/10/2049.	1FM.....
212015	AR	2	Continental Resources Inc Sr Nt 4.375%.....	..	05/25/2018.	Tax Free Exchange.....	.....	....11,409,377	11,690,000	11,403,375	.....	.....	.....6,002	.....	.....6,002	.....	.....11,409,377	.....	.....	.....0	237,250	01/15/2028.	3FE.....
22357@	AA	9	Cox Tower II PTC CTL 5.409% 01/02/40.....	..	06/02/2018.	Redemption 100.0000.....	.....	.....28,229	28,229	28,229	28,229	.....	.....	.....	.....0	.....	.....28,229	.....	.....	.....0	637	01/02/2040.	2.....
22530G	AA	5	Credit Accept Auto Loan Tr LBASS Ser 201.....	..	06/15/2018.	Paydown.....	.....	....3,955,254	3,955,254	3,964,679	3,963,190	.....	.....(7,936)	.....	.....(7,936)	.....	....3,955,254	.....	.....	.....0	38,928	02/15/2023.	1FE.....
22534M	AA	8	Credit Accept Auto Loan Tr LBASS Ser 201.....	..	06/15/2018.	Paydown.....	.....	.....131,919	131,919	132,635	132,362	.....	.....(443)	.....	.....(443)	.....	.....131,919	.....	.....	.....0	1,596	11/15/2023.	1FE.....
225458	XJ	2	CS First Boston Mtg Sec Corp RMBS Ser 20	..	06/01/2018.	Paydown.....	.....	.....18,670	18,670	18,308	18,563	.....	.....107	.....	.....107	.....	.....18,670	.....	.....	.....0	339	07/25/2035.	1FM.....
22964*	AC	2	CSOLAR IV West. LLC Sr Sec Nt 3.850% 0	..	06/30/2018.	Redemption 100.0000.....	.....	.....169,824	169,824	169,824	169,824	.....	.....	.....	.....0	.....	.....169,824	.....	.....	.....0	3,269	03/31/2041.	2FE.....
24763L	FN	5	Delta Funding Home Eq Ln Tr RMBS Ser 199	..	04/01/2018.	Paydown.....	.....	.....1,021	1,021	1,021	1,019	.....	.....3	.....	.....3	.....	.....1,021	.....	.....	.....0	13	08/15/2030.	1FM.....
251510	AW	3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS	..	06/01/2018.	Paydown.....	.....	.....11,485	11,485	11,483	11,469	.....	.....16	.....	.....16	.....	.....11,485	.....	.....	.....0	286	09/25/2033.	1FM.....
251510	FX	6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C	..	06/01/2018.	Paydown.....	.....	.....45,411	48,654	45,649	45,649	.....	.....	.....	.....0	.....	.....45,649	(238)	(238)	(238)	1,054	09/25/2035.	1FM.....
251563	CB	6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 C	..	06/01/2018.	Paydown.....	.....	.....26,083	26,083	26,076	26,514	.....	.....(431)	.....	.....(431)	.....	.....26,083	.....	.....	.....0	569	12/25/2033.	1FM.....
25157F	AK	0	Deutsche Mtg Sec Inc RMBS Ser 2005-WF1 C	..	06/01/2018.	Paydown.....	.....	.....152,428	152,428	151,999	149,097	.....	.....3,332	.....	.....3,332	.....	.....152,428	.....	.....	.....0	2,913	06/26/2035.	1FM.....
256746	AB	4	Dollar Tree Inc Sr Nt 5.750% 03/01/23.....	..	05/05/2018.	Call 104.3130.....	.....	....13,560,690	13,000,000	13,700,303	13,444,469	.....	.....(53,985)	.....	.....(53,985)	.....	.....13,390,484	.....	....(390,484)	(390,484)	..1,067,329	03/01/2023.	2FE.....
268668	FD	7	EMC Mtg Loan Tr RMBS Ser 2006-A CI A 2	..	06/25/2018.	Paydown.....	.....	.....32,879	32,879	26,064	26,064	.....	.....6,815	.....	.....6,815	.....	.....32,879	.....	.....	.....0	321	12/25/2042.	1FM.....
278865	AZ	3	Ecolab Inc Sr Nt 3.950% 12/01/47.....	..	04/18/2018.	Tax Free Exchange.....	.....	....9,948,089	10,000,000	9,947,700	9,947,787	.....	.....302	.....	.....302	.....	....9,948,089	.....	.....	.....0	154,708	12/01/2047.	2FE.....
278865	BB	5	Ecolab Inc Sr Nt 3.250% 12/01/27.....	..	04/18/2018.	Tax Free Exchange.....	.....	....23,361,997	23,400,000	23,360,644	23,360,940	.....	.....1,057	.....	.....1,057	.....	....23,361,997	.....	.....	.....0	297,862	12/01/2027.	2FE.....
29250R	AN	6	Enbridge Energy Partners LP Sr Nt 6.50.....	..	04/15/2018.	Maturity.....	.....	.....2,000,000	2,000,000	2,457,280	2,025,628	.....	.....(25,628)	.....	.....(25,628)	.....	.....2,000,000	.....	.....	.....0	65,000	04/15/2018.	2FE.....
294754	AS	5	Equity One ABS Inc RMBS Ser 2002-1 CI M1	..	06/01/2018.	Paydown.....	.....	.....16,170	16,170	16,170	16,149	.....	.....21	.....	.....21	.....	.....16,170	.....	.....	.....0	228	08/25/2032.	1FM.....
337925	ES	6	First Plus Home Ln Owner Tr RMBS Ser 199	..	06/01/2018.	Paydown.....	.....	.....9,009	9,009	9,209	4,279	4,719	10	.....	.....4,729	.....	.....9,009	.....	.....	.....0	229	12/10/2024.	4FM.....
341099	CK	3	Florida Power Corp 1st Mtg Bd 5.650% 0.....	..	06/15/2018.	Maturity.....	.....	....5,000,000	5,000,000	5,327,200	5,019,857	.....	.....(19,857)	.....	.....(19,857)	.....	.....5,000,000	.....	.....	.....0	141,250	06/15/2018.	1FE.....
34531D	AA	6	Ford Credit Auto Lease Tr LBASS Ser 2017.....	..	06/15/2018.	Paydown.....	.....	....6,517,129	6,517,129	6,517,129	6,517,129	.....	.....	.....	.....0	.....	.....6,517,129	.....	.....	.....0	34,080	11/15/2018.	1FE.....
36226M	AE	3	GRMT Mtg Loan Tr RMBS Ser 2001-1A CI A5	..	06/01/2018.	Paydown.....	.....	.....12,828	12,828	12,828	12,828	.....	.....	.....	.....0	.....	.....12,828	.....	.....	.....0	390	07/20/2031.	1FM.....
36228F	3Q	7	GS Mortgage Securities Corp RMBS Ser 200	..	06/01/2018.	Paydown.....	.....	.....14,278	14,278	14,277	14,226	.....	.....52	.....	.....52	.....	.....14,278	.....	.....	.....0	322	04/25/2034.	1FM.....
38119#	AA	2	Golden Spread Elec Cooperative 1st Mtg B	..	05/06/2018.	Redemption 100.0000.....	.....	.....83,133	83,133	83,133	83,133	.....	.....	.....	.....0	.....	.....83,133	.....	.....	.....0	2,370	05/06/2025.	1FE.....
38218Q	AA	8	Goodgreen Trust LBASS Ser 2017-2A CI A	..	06/15/2018.	Paydown.....	.....	....1,062,610	1,062,610	1,062,497	1,062,497	.....	.....113	.....	.....113	.....	....1,062,610	.....	.....	.....0	14,803	10/15/2053.	1FE.....
404122	AX	1	HCA Inc Term Ln B-10 Nt 1 4.102% 03/13.....	..	06/29/2018.	Redemption 100.0000.....	.....	.....12,805	12,805	12,805	12,805	.....	.....	.....	.....0	.....	.....12,805	.....	.....	.....0	137	03/13/2025.	3FE.....

SCHEDULE D - PART 4

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

QE05.5

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
41283D AB 9	Harley-Davidson Inc Co Gtd Nt 6.800% 0			..	06/15/2018.	Maturity.....		10,500,000	10,500,000	11,911,725	10,608,709		(108,709)		(108,709)		10,500,000			0	357,000	06/15/2018.	1FE.....
431282 AF 9	Highwoods Realty Ltd Sr Nt 7.500% 04/1.			..	04/15/2018.	Maturity.....		1,000,000	1,000,000	996,390	999,903		97		97		1,000,000			0	37,500	04/15/2018.	2FE.....
446413 AK 2	Huntington Ingalls Industries Sr Nt 3.....			..	06/14/2018.	Tax Free Exchange.....		31,046,891	31,000,000	31,049,163	31,048,802		(1,911)		(1,911)		31,046,891			0	578,855	12/01/2027.	2FE.....
44919* AC 2	I595 Express LLC Sr Nt 3.310% 12/31/31			..	06/30/2018.	Redemption 100.0000.....		153,592	153,592	153,592	153,592				0		153,592			0	2,542	12/31/2031.	1FE.....
44969C BF 6	Quintiles IMS New Term Ln B Nt 1 4.308.			..	06/11/2018.	Redemption 100.0000.....		1,215,662	1,215,662	1,227,819			(12,157)		(12,157)		1,215,662			0	16,113	03/06/2024.	3FE.....
45254N GA 9	IMPAC CMB Tr RMBS Ser 2003-11 CI 2A1 2			..	06/25/2018.	Paydown.....		2,037	2,037	2,006	2,018		18		18		2,037			0	22	10/25/2033.	1FM.....
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 CI A2 2.5			..	06/25/2018.	Paydown.....		26,044	26,044	25,495	25,495		549		549		26,044			0	239	08/25/2035.	1FM.....
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser			..	06/01/2018.	Paydown.....		20,108	20,108	20,108	20,058		50		50		20,108			0	332	08/25/2034.	1FM.....
45254T PY 4	IMPAC Secd Assets CMN Owner Tr RMBS Ser			..	06/25/2018.	Paydown.....		20,123	20,123	20,177	20,143		(20)		(20)		20,123			0	241	11/25/2034.	1FM.....
45254T TN 4	IMPAC Secd Assets CMN Owner Tr RMBS Ser			..	06/25/2018.	Paydown.....		49,361	49,361	49,361	49,361				0		49,361			0	503	05/25/2036.	1FM.....
465685 AN 5	ITC Holdings Corp Sr Nt 3.350% 11/15/2.			..	06/22/2018.	Tax Free Exchange.....		19,987,117	20,000,000	19,986,400	19,986,555		562		562		19,987,117			0	405,722	11/15/2027.	2FE.....
466247 MU 4	JP Morgan Mtg Tr RMBS Ser 2005-S1 CI 2A3			..	06/01/2018.	Paydown.....		13,849	13,849	13,964	13,879		(31)		(31)		13,849			0	318	01/25/2035.	1FM.....
46640J AS 6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			..	06/01/2018.	Paydown.....		110,905	110,905	114,588	112,465		(1,560)		(1,560)		110,905			0	1,560	01/15/2046.	1FM.....
50026* AA 3	Kohls Corp CTL Shelby MI 7.600% 12/15/			..	06/15/2018.	Redemption 100.0000.....		17,010	17,010	17,970	17,295		(285)		(285)		17,010			0	539	12/15/2022.	2.....
50180L AC 4	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 CI A			..	06/11/2018.	Paydown.....		63,530	63,530	65,511	63,523		7		7		63,530			0	1,434	04/15/2041.	1FM.....
52467@ BC 8	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 CI			..	06/15/2018.	Redemption 100.0000.....		62,329	62,329	68,554	62,740		(411)		(411)		62,329			0	2,131	11/15/2018.	5*GI.....
52518R CD 6	Lehman Structured Sec Corp RMBS Ser 2005			..	06/26/2018.	Paydown.....		16,400	16,419	8,030	8,030				0		8,030		8,370	8,370	129	09/26/2045.	1FM.....
576434 A2 0	Master Asset Securitization Tr RMBS Ser..			..	06/01/2018.	Paydown.....		55,626	55,626	56,182	55,713		(87)		(87)		55,626			0	1,274	01/25/2035.	4FM.....
576434 J5 4	Master Asset Securitization Tr RMBS Ser..			..	06/01/2018.	Paydown.....		84,296	84,296	85,798	84,888		(591)		(591)		84,296			0	1,957	03/25/2035.	1FM.....
576434 N2 6	Master Asset Securitization Tr RMBS Ser..			..	05/01/2018.	Paydown.....		7,452	7,452	7,327	7,375		78		78		7,452			0	154	04/25/2035.	2FM.....
576434 UH 5	Master Asset Securitization Tr RMBS Ser..			..	06/01/2018.	Paydown.....		8,612	8,612	8,612	8,612				0		8,612			0	180	08/25/2034.	1FM.....
576434 WD 2	Master Asset Securitization Tr RMBS Ser..			..	06/01/2018.	Paydown.....		12,245	12,245	12,341	12,202		44		44		12,245			0	304	09/25/2034.	1FM.....
57643M JM 7	Master Asset Securitization Tr RMBS Ser..			..	06/01/2018.	Paydown.....		379,707	379,707	372,587	377,946		1,761		1,761		379,707			0	10,742	12/25/2034.	1FM.....
585055 AN 6	Medtronic Inc Sr Nt 5.600% 03/15/19.....			..	04/27/2018.	Call 102.5720.....		5,128,600	5,000,000	5,161,900	5,024,366		(6,314)		(6,314)		5,018,052		(18,052)	(18,052)	301,267	03/15/2019.	1FE.....
585055 AS 5	Medtronic Inc Sr Nt 4.450% 03/15/20.....			..	04/27/2018.	Call 103.3690.....		4,031,391	3,900,000	4,477,080	4,091,367		(27,123)		(27,123)		4,064,244		(164,244)	(164,244)	238,414	03/15/2020.	1FE.....
58772Q AA 4	MBALT 2018-A A1 LBASS Ser 2018-A CI A1			..	06/15/2018.	Paydown.....		6,651,978	6,651,978	6,651,978					0		6,651,978			0	36,687	02/15/2019.	1FE.....
589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200			..	06/01/2018.	Paydown.....		36,974	36,974	36,959	36,826		22		22		36,848		126	126	1,056	09/25/2032.	1FM.....
59549W AB 9	Mid State Tr LBASS Ser 11 CI M1 5.598%			..	05/15/2018.	Paydown.....		9,350	9,350	9,350	9,350				0		9,350			0	201	07/15/2038.	2AM.....
615369 AL 9	Moody's Corp Sr Nt 3.250% 01/15/28.....			..	04/19/2018.	Tax Free Exchange.....		33,363,878	33,800,000	33,351,294	24,706,573		6,865		6,865		33,363,878			0	763,714	01/15/2028.	2FE.....
63080# AA 5	NARA Caves Lease Tr CTL 5.300% 09/15/2			..	06/15/2018.	Call 100.0000.....		82,004	82,004	82,004	82,004				0		82,004			0	1,812	09/15/2028.	1.....
63651P AA 2	National Inst Health Twinbrook CTL B Bld..			..	06/15/2018.	Redemption 100.0000.....		35,660	35,660	35,660	35,660				0		35,660			0	867	01/15/2019.	1.....
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2			..	06/01/2018.	Paydown.....		22,361	22,361	22,356	22,288		74		74		22,361			0	455	11/25/2033.	1FM.....

SCHEDULE D - PART 4

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

QE05.6

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
64352V KU 4	New Century Home Equity Ln Tr RMBS Ser 2			..	06/25/2018.	Paydown.....		1,342,844	1,342,844	992,826	1,246,347	.....	.....96,497	.....	.....96,497	.....	.....1,342,844	.....	.....	.....0	13,683	06/25/2035.	1FM.....
653240 AA 9	Newtown CTL Ser 2002 6.082% 05/15/23			..	06/15/2018.	Redemption 100.0000.....		39,403	39,403	39,402	39,402	.....	.....1	.....	.....1	.....	.....39,403	.....	.....	.....0	999	05/15/2023.	1.....
65478D AA 5	Nissan Auto Rec Owners Tr LBASS Ser 2018			..	06/15/2018.	Paydown.....		1,129,359	1,129,359	1,129,359	.....	.....	.....	.....	.....0	.....	.....1,129,359	.....	.....	.....0	4,523	03/15/2019.	1FE.....
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1			..	06/01/2018.	Paydown.....		2,289	2,289	2,289	2,288	.....	.....1	.....	.....1	.....	.....2,289	.....	.....	.....0	47	03/25/2034.	1FM.....
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2			..	06/01/2018.	Paydown.....		8,652	8,652	8,583	8,598	.....	.....54	.....	.....54	.....	.....8,652	.....	.....	.....0	161	07/25/2034.	1FM.....
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3			..	06/01/2018.	Paydown.....		2,535	2,535	2,535	2,526	.....	.....9	.....	.....9	.....	.....2,535	.....	.....	.....0	51	10/25/2034.	1FM.....
68389X AC 9	Oracle Corp Sr Nt 5.750% 04/15/18.....			..	04/15/2018.	Maturity.....		7,000,000	7,000,000	7,282,980	7,011,072	.....	.....(11,072)	.....	.....(11,072)	.....	.....7,000,000	.....	.....	.....0	201,250	04/15/2018.	1FE.....
70466@ AA 6	Peach State Labs Inc Sr Sec Term Ln Nt 1			..	04/02/2018.	Redemption 100.0000.....		22,282	22,282	22,188	17,126	.....	.....94	.....	.....94	.....	.....22,282	.....	.....	.....0	459	06/30/2020.	4.....
718172 AA 7	Philip Morris Intl Inc Sr Nt 5.650% 05.....			..	05/16/2018.	Maturity.....		11,875,000	11,875,000	12,898,156	11,927,768	.....	.....(52,768)	.....	.....(52,768)	.....	.....11,875,000	.....	.....	.....0	335,469	05/16/2018.	1FE.....
72584D AD 6	Yum Brands New Term Ln B Nt 1 4.088% 0			..	04/03/2018.	Tax Free Exchange.....		3,014,625	2,992,443	3,014,887	.....	.....	.....(262)	.....	.....(262)	.....	.....3,014,625	.....	.....	.....0	7,740	06/16/2023.	3FE.....
73019# AD 4	PNC Equip Finc LLC LBASS Priv PI Nt Ser			..	05/15/2018.	Redemption 100.0000.....		133,339	133,339	133,339	133,339	.....	.....	.....	.....0	.....	.....133,339	.....	.....	.....0	2,033	11/15/2027.	1.....
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt CI A-			..	06/22/2018.	Paydown.....		397,066	397,066	269,508	289,607	.....	.....107,458	.....	.....107,458	.....	.....397,066	.....	.....	.....0	5,539	03/22/2038.	1FE.....
74042H AC 1	Preferred Term Sec Ltd LBASS XIX Nt CI B			..	06/22/2018.	Paydown.....		9,573	9,573	9,574	9,573	.....	.....	.....	.....0	.....	.....9,573	.....	.....	.....0	119	12/22/2035.	4AM.....
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser			..	06/22/2018.	Redemption 100.0000.....		191,035	191,035	191,035	191,035	.....	.....	.....	.....0	.....	.....191,035	.....	.....	.....0	2,134	03/22/2038.	1FE.....
74922P AC 8	Residential Accredit Loans Inc RMBS Ser..			..	06/25/2018.	Paydown.....		33,221	33,221	22,229	22,229	.....	.....	.....	.....0	.....	.....22,229	.....	.....10,992	10,992	245	02/25/2037.	1FM.....
75405W AE 2	Residential Asset Secs Corp RMBS Ser 200			..	06/25/2018.	Paydown.....		1,409,853	1,409,853	1,253,007	1,354,969	.....	.....5,594	.....	.....5,594	.....	.....1,360,563	.....	.....49,290	49,290	13,427	11/25/2035.	1FM.....
760985 US 8	Residential Asset Mtg Prod Inc RMBS Ser.			..	06/01/2018.	Paydown.....		40,283	40,283	37,130	34,492	.....	.....5,791	.....	.....5,791	.....	.....40,283	.....	.....	.....0	927	03/25/2033.	1FM.....
76110W MC 7	Residential Asset Secs Corp RMBS Ser 200			..	06/01/2018.	Paydown.....		20,228	20,228	20,224	20,151	.....	.....78	.....	.....78	.....	.....20,228	.....	.....	.....0	551	09/25/2031.	1FM.....
76110W MF 0	Residential Asset Secs Corp RMBS Ser 200			..	06/01/2018.	Paydown.....		35,919	35,919	19,095	17,414	1,681	.....	.....	.....1,681	.....	.....19,095	.....	.....(19,095)	(19,095)	1,046	09/25/2031.	6FM.....
76112B SN 1	Residential Asset Mtg Products RMBS Ser			..	06/01/2018.	Paydown.....		24,538	24,538	23,380	24,398	.....	.....140	.....	.....140	.....	.....24,538	.....	.....	.....0	506	09/25/2034.	1FM.....
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A			..	06/01/2018.	Paydown.....		2,772	2,987	2,721	2,721	.....	.....	.....	.....0	.....	.....2,721	.....	.....52	52	83	05/25/2037.	4FM.....
76126C DE 9	RACERS Tr ABS Ser 1998-CCE-1 CI A1 6.6			..	05/15/2018.	Redemption 100.0000.....		132,076	132,076	129,474	131,911	.....	.....165	.....	.....165	.....	.....132,076	.....	.....	.....0	4,375	05/15/2018.	1.....
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2			..	06/01/2018.	Redemption 100.0000.....		25,348	25,348	26,505	25,767	.....	.....(419)	.....	.....(419)	.....	.....25,348	.....	.....	.....0	728	11/01/2026.	2.....
805564 PB 1	Saxon Asset Securities Tr RMBS Ser 2003-			..	06/01/2018.	Paydown.....		7,573	7,573	7,573	7,573	.....	.....	.....	.....0	.....	.....7,573	.....	.....	.....0	154	12/25/2033.	1FM.....
81441P BZ 3	Security Natl Mtg Loan Tr RMBS Ser 2004-			..	06/01/2018.	Paydown.....		24,862	24,862	24,862	24,862	.....	.....	.....	.....0	.....	.....24,862	.....	.....	.....0	575	11/25/2034.	1FM.....
863579 CD 8	2004			..	06/01/2018.	Paydown.....		17,118	17,118	17,265	17,091	.....	.....4	.....	.....4	.....	.....17,095	.....	.....23	23	261	10/25/2034.	1FM.....
86359B ZG 9	2004-			..	06/01/2018.	Paydown.....		8,448	8,448	8,446	8,420	.....	.....28	.....	.....28	.....	.....8,448	.....	.....	.....0	155	09/25/2034.	1FM.....
86359D FQ 5	2005-			..	06/01/2018.	Paydown.....		43,668	43,668	44,138	43,788	.....	.....(120)	.....	.....(120)	.....	.....43,668	.....	.....	.....0	997	06/25/2035.	3FM.....
86359D GQ 4	2005-			..	06/01/2018.	Paydown.....		12,238	12,253	12,289	12,236	.....	.....	.....	.....0	.....	.....12,236	.....	.....2	2	292	12/25/2034.	3FM.....

SCHEDULE D - PART 4

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

QE05.7

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
87264A AL 9	T-Mobile USA Inc Sr Nt 6.625% 04/01/23			..	04/01/2018.	Call 103.3130.....	.....	....15,496,950	15,000,000	16,000,750	15,624,577	.....	.....(127,627)	.....	.....(127,627)	.....	.....15,496,950	.....	....(496,950)	(496,950)	993,825	04/01/2023.	3FE.....
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt			..	06/30/2018.	Redemption 100.0000.....	.....	.....39,355	39,355	39,355	39,355	.....	.....	.....	.....0	.....	.....39,355	.....	.....	.....0	1,205	03/30/2023.	2FE.....
90933J AA 9	United Airlines LBASS Ser 2016-2 B PTT...			..	04/07/2018.	Redemption 100.0000.....	.....	.....599,537	599,537	599,537	599,537	.....	.....	.....	.....0	.....	.....599,537	.....	.....	.....0	9,179	10/07/2025.	2FE.....
91737# AA 3	United States Govt SS Ls FinTr CTL GSA G			..	06/15/2018.	Redemption 100.0000.....	.....	.....118,975	118,975	118,584	118,938	.....	.....38	.....	.....38	.....	.....118,975	.....	.....	.....0	2,333	11/15/2018.	1.....
91740# AA 8	United States of America BIA-2 CTL Alber.			..	06/15/2018.	Redemption 100.0000.....	.....	.....14,344	14,344	14,344	14,344	.....	.....	.....	.....0	.....	.....14,344	.....	.....	.....0	344	10/15/2025.	1.....
91741@ AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls.			..	06/15/2018.	Redemption 100.0000.....	.....	.....57,612	57,612	57,612	57,612	.....	.....	.....	.....0	.....	.....57,612	.....	.....	.....0	1,297	12/15/2026.	1.....
91847* AA 4	VA Evansville IN CTL Ls Fin Tr 4.950%...			..	06/14/2018.	Redemption 100.0000.....	.....	.....111,345	111,345	111,345	111,345	.....	.....	.....	.....0	.....	.....111,345	.....	.....	.....0	2,298	10/14/2031.	1.....
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10			..	06/01/2018.	Paydown.....	.....	.....22,068	22,068	21,742	21,981	.....	.....87	.....	.....87	.....	.....22,068	.....	.....	.....0	324	10/25/2033.	1FM.....
93934F CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20			..	06/01/2018.	Paydown.....	.....	.....5,561	6,199	6,249	6,227	.....	.....	.....	.....0	.....	.....6,227	.....	.....(666)	(666)	131	10/25/2035.	3FM.....
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L			..	06/15/2018.	Redemption 100.0000.....	.....	.....10,482	10,482	10,975	10,775	.....	.....(293)	.....	.....(293)	.....	.....10,482	.....	.....	.....0	323	05/15/2032.	1.....
94978# BC 0	Wells Fargo Bank Northwest NA CTL 6.59			..	06/01/2018.	Redemption 100.0000.....	.....	.....22,892	22,892	22,892	22,892	.....	.....	.....	.....0	.....	.....22,892	.....	.....	.....0	636	11/01/2022.	2.....
94983B AM 1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2			..	06/01/2018.	Paydown.....	.....	.....219,912	219,912	209,054	217,928	.....	.....1,985	.....	.....1,985	.....	.....219,912	.....	.....	.....0	5,105	04/25/2036.	1FM.....
96042N AA 5	Westlake Auto Receivables Tr LBASS Ser 2			..	06/15/2018.	Paydown.....	.....	.....6,831,877	6,831,877	6,831,877	.....	.....	.....	.....	.....0	.....	.....6,831,877	.....	.....	.....0	36,535	02/15/2019.	1FE.....
96188# AA 6	WETT Holdings LLC Sr Sec Nt 4.310% 12/			..	06/30/2018.	Redemption 100.0000.....	.....	.....66,667	66,667	66,667	66,667	.....	.....	.....	.....0	.....	.....66,667	.....	.....	.....0	1,437	12/18/2024.	2FE.....
96928# AC 7	William Blair CTL CTL PTC Ser 2004-1 7.			..	06/25/2018.	Redemption 100.0000.....	.....	.....23,179	23,179	26,577	23,812	.....	.....(633)	.....	.....(633)	.....	.....23,179	.....	.....	.....0	740	01/25/2023.	2.....
008916 AH 1	Agrimium Inc Sr Nt 6.750% 01/15/19.....			..	04/10/2018.	Tax Free Exchange.....	.....	.....8,758,696	8,635,000	9,756,871	8,802,022	.....	.....(43,327)	.....	.....(43,327)	.....	.....8,758,696	.....	.....	.....0	429,052	01/15/2019.	2FE.....
73755L AK 3	Potash Corp Saskatchewan Inc Sr Nt 5.6.			A	04/10/2018.	Tax Free Exchange.....	.....	.....8,741,939	8,100,000	8,802,696	8,746,090	.....	.....(4,151)	.....	.....(4,151)	.....	.....8,741,939	.....	.....	.....0	163,266	12/01/2040.	2FE.....
73755L AM 9	Potash Corp Saskatchewan Inc Sr Nt 3.0.			A	04/10/2018.	Tax Free Exchange.....	.....	.....2,372,410	2,500,000	2,332,825	2,368,106	.....	.....4,304	.....	.....4,304	.....	.....2,372,410	.....	.....	.....0	39,375	04/01/2025.	2FE.....
500472 AF 2	Koninklijke Philips Electronic Sr Nt 3.....			C	04/26/2018.	Call 102.5150.....	.....	.....15,377,250	15,000,000	15,132,150	15,061,421	.....	.....(4,297)	.....	.....(4,297)	.....	.....15,057,125	.....	.....(57,125)	(57,125)	722,563	03/15/2022.	2FE.....
767201 AQ 9	Rio Tinto Finance USA Ltd Co Gtd Nt 3....			C	04/19/2018.	Call 102.7891.....	.....	.....10,278,907	10,000,000	9,978,920	9,991,261	.....	.....654	.....	.....654	.....	.....9,991,915	.....	.....8,086	8,086	496,615	09/20/2021.	1FE.....
87927V AU 2	Telecom Italia Cap Gtd Nt 6.999% 06/04.			C	06/04/2018.	Maturity.....	.....	.....3,000,000	3,000,000	3,050,100	3,002,861	.....	.....(2,861)	.....	.....(2,861)	.....	.....3,000,000	.....	.....	.....0	104,985	06/04/2018.	3FE.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....							...432,373,729	...430,521,064	...436,700,258	...381,000,410	6,400	(168,015)	0	(161,615)	0	431,385,736	0	...(1,137,314)	...(1,137,314)	12,004,041	XXX	XXX
8399997.	Total - Bonds - Part 4.....							...452,267,783	...450,415,118	...456,946,139	...400,553,730	6,400	(444,662)	0	(438,262)	0	451,280,145	0	...(1,137,669)	...(1,137,669)	12,380,684	XXX	XXX
8399999.	Total - Bonds.....							...452,267,783	...450,415,118	...456,946,139	...400,553,730	6,400	(444,662)	0	(438,262)	0	451,280,145	0	...(1,137,669)	...(1,137,669)	12,380,684	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....							...452,267,783	XXX	...456,946,139	...400,553,730	6,400	(444,662)	0	(438,262)	0	451,280,145	0	...(1,137,669)	...(1,137,669)	12,380,684	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	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/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	07/16/2015	07/09/2018	...29,232	7,132,895	244.0100	292,027			620,226	...	620,226	(260,548)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	07/16/2015	07/09/2018	...5,486	1,379,924	251.5300	39,665			75,170	...	75,170	(49,329)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	07/16/2015	07/09/2018	...40,895	...10,090,962	246.7500	364,379			755,708	...	755,708	(365,452)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	07/16/2015	07/09/2018	...8,480	2,108,320	248.6100	69,709			140,946	...	140,946	(75,937)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	07/16/2015	07/09/2018	...18,216	...4,423,692	242.8400	190,909			407,806	...	407,806	(162,199)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	07/16/2015	07/09/2018	...5,901	1,478,906	250.6200	44,434			86,221	...	86,221	(52,982)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	08/04/2015	07/31/2018	...65,621	...15,810,036	240.9300	717,236			1,592,431	...	1,592,431	(582,909)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	08/04/2015	07/31/2018	...13,910	...3,545,039	254.8600	82,902			144,187	...	144,187	(126,276)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	08/04/2015	07/31/2018	..124,414	...30,289,767	243.4600	1,226,719			2,704,954	...	2,704,954	...(1,107,635)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	08/04/2015	07/31/2018	...15,647	...3,923,079	250.7200	112,660			226,799	...	226,799	(140,553)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	08/04/2015	07/31/2018	...19,608	...4,914,871	250.6600	141,568			285,378	...	285,378	(176,109)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	08/04/2015	07/31/2018	..101,914	...25,264,498	247.9000	831,619			1,764,077	...	1,764,077	(911,561)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	08/04/2015	07/31/2018	...2,655	639,406	240.7900	29,183			64,811	...	64,811	(23,586)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	08/25/2015	08/21/2018	...21,136	...5,275,898	249.6200	116,458			329,210	...	329,210	(189,536)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	08/25/2015	08/21/2018	..143,768	...34,305,846	238.6200	1,314,037			3,816,074	...	3,816,074	...(1,273,761)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	08/25/2015	08/21/2018	...40,798	...10,062,389	246.6400	259,475			756,659	...	756,659	(364,263)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	08/25/2015	08/21/2018	...18,133	...4,447,912	245.3000	122,757			360,522	...	360,522	(161,645)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	08/25/2015	08/21/2018	..154,124	...37,538,444	243.5600	1,131,270			3,331,788	...	3,331,788	...(1,371,503)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	08/25/2015	08/21/2018	...84,169	...20,110,401	238.9300	758,359			2,208,098	...	2,208,098	(745,916)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	09/08/2015	08/31/2018	...74,863	...17,468,483	233.3400	821,245			2,379,590	...	2,379,590	(660,154)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	09/08/2015	08/31/2018	...10,883	...2,652,985	243.7800	75,526			232,709	...	232,709	(96,830)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	09/08/2015	08/31/2018	..112,391	...26,246,768	233.5300	1,222,819			3,551,197	...	3,551,197	(991,241)						003.....

QE06

SCHEDULE DB - PART A - SECTION 1

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

QE06.1

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/08/2015	08/31/2018	..116,162	...28,057,772	241.5400	893,286	.....	.....	.....2,743,205	...	2,743,205	...(1,031,368)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/08/2015	08/31/2018	15,263	...3,661,184	239.8700	126,532	.....	.....	.....385,844	...	385,844	(135,319)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/08/2015	08/31/2018	..132,285	...31,489,169	238.0400	1,189,244	.....	.....	.....3,585,302	...	3,585,302	...(1,170,996)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/08/2015	08/31/2018	1,218	284,387	233.5600	13,236	.....	.....	.....38,436	...	38,436	(10,739)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/28/2015	09/24/2018	684	160,014	234.0100	7,870	.....	.....	.....21,254	...	21,254	(6,030)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/28/2015	09/24/2018	..105,803	...24,643,565	232.9200	1,272,806	.....	.....	.....3,403,370	...	3,403,370	(932,199)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/28/2015	09/24/2018	...33,286	8,116,830	243.8500	251,311	.....	.....	.....708,639	...	708,639	(296,094)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/28/2015	09/24/2018	..184,720	...43,071,256	233.1700	2,200,020	.....	.....	.....5,895,965	...	5,895,965	...(1,627,846)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/28/2015	09/24/2018	...86,259	...20,805,557	241.2000	733,198	.....	.....	.....2,063,855	...	2,063,855	(765,274)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/28/2015	09/24/2018	...35,739	8,572,002	239.8500	322,008	.....	.....	.....903,123	...	903,123	(316,686)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/28/2015	09/24/2018	..234,030	...55,631,362	237.7100	2,312,220	.....	.....	.....6,412,388	...	6,412,388	...(2,069,979)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/14/2015	10/12/2018	1,284	301,465	234.7600	15,525	.....	.....	.....38,911	...	38,911	(11,325)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/14/2015	10/12/2018	..164,448	...38,582,888	234.6200	1,999,693	.....	.....	.....5,005,929	...	5,005,929	...(1,450,061)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/14/2015	10/12/2018	...37,067	9,094,352	245.3500	286,527	.....	.....	.....733,077	...	733,077	(330,154)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/14/2015	10/12/2018	..248,268	...58,256,128	234.6500	3,013,976	.....	.....	.....7,550,058	...	7,550,058	...(2,189,214)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/14/2015	10/12/2018	...37,764	9,164,285	242.6700	328,550	.....	.....	.....847,383	...	847,383	(335,357)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/14/2015	10/12/2018	...70,492	...16,999,052	241.1500	654,867	.....	.....	.....1,688,224	...	1,688,224	(625,042)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/14/2015	10/12/2018	..224,899	...53,816,144	239.2900	2,260,238	.....	.....	.....5,801,989	...	5,801,989	...(1,990,782)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/05/2015	10/30/2018	..154,362	...36,350,656	235.4900	1,643,953	.....	.....	.....4,561,222	...	4,561,222	...(1,361,462)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/05/2015	10/30/2018	...34,352	8,463,206	246.3700	226,377	.....	.....	.....644,278	...	644,278	(306,206)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/05/2015	10/30/2018	..217,248	...51,159,654	235.4900	2,313,688	.....	.....	.....6,419,431	...	6,419,431	...(1,916,112)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/05/2015	10/30/2018	...62,615	...15,256,734	243.6600	467,733	.....	.....	.....1,342,324	...	1,342,324	(556,421)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.2

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/05/2015	10/30/2018	57,736	13,987,237	242.2600	459,582			1,317,919	...	1,317,919	(512,314)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/05/2015	10/30/2018	..235,520	56,595,403	240.3000	2,044,312			5,834,303	...	5,834,303	...(2,085,854)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/05/2015	10/30/2018	2,860	672,840	235.2200	30,807			85,291	...	85,291	(25,224)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	1,287	299,763	232.9900	15,323			41,181	...	41,181	(11,322)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	1,473	343,498	233.2200	17,380			46,807	...	46,807	(12,963)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	1,620	378,405	233.5500	18,876			50,960	...	50,960	(14,263)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	921	224,406	243.7000	6,952			19,692	...	19,692	(8,180)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	..137,838	32,186,435	233.5100	1,607,185			4,340,742	...	4,340,742	...(1,213,436)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	21,452	5,238,203	244.1800	158,317			448,561	...	448,561	(190,674)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	3,731	869,820	233.1600	44,133			118,778	...	118,778	(32,833)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	1,955	472,563	241.7300	16,109			45,620	...	45,620	(17,332)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	..192,378	44,943,302	233.6200	2,233,506			6,037,309	...	6,037,309	...(1,693,719)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	31,689	7,661,646	241.7800	260,479			737,912	...	737,912	(280,961)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	54,093	12,993,076	240.2000	476,557			1,344,375	...	1,344,375	(478,879)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	7,656	1,831,815	239.2500	70,287			197,503	...	197,503	(67,724)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	..220,817	52,627,342	238.3300	2,108,803			5,897,663	...	5,897,663	...(1,951,599)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	1,439	337,355	234.4600	16,389			43,938	...	43,938	(12,674)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	4,168	975,120	233.9600	48,431			129,340	...	129,340	(36,699)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	1,975	462,277	234.0100	22,915			61,205	...	61,205	(17,395)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	300	73,353	244.6000	2,210			6,144	...	6,144	(2,666)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	84,412	19,761,672	234.1100	974,958			2,606,946	...	2,606,946	(743,345)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	9,914	2,424,956	244.6100	73,063			203,018	...	203,018	(88,135)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.3

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	5,431	1,270,885	234.0200	62,941			168,204	...	168,204	(47,820)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	3,438	832,905	242.2300	28,161			78,508	...	78,508	(30,495)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	..139,856	32,743,185	234.1200	1,615,342			4,317,886	...	4,317,886	...(1,231,609)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	8,222	1,986,638	241.6300	69,146			192,607	...	192,607	(72,875)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	38,872	9,411,778	242.1200	319,920			891,773	...	891,773	(344,715)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	47,096	..11,327,530	240.5200	415,858			1,155,088	...	1,155,088	(416,996)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	16,671	4,005,621	240.2800	148,869			412,834	...	412,834	(147,572)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	..144,030	34,392,816	238.7900	1,371,161			3,779,541	...	3,779,541	...(1,273,260)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	1,328	312,014	234.8900	12,951			39,966	...	39,966	(11,701)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	5,420	1,271,492	234.6000	53,494			164,624	...	164,624	(47,733)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	7,158	1,678,702	234.5300	70,862			217,909	...	217,909	(63,035)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	4,775	1,170,888	245.1900	29,226			95,018	...	95,018	(42,457)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	97,428	22,846,840	234.5000	965,510			2,968,976	...	2,968,976	(857,985)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	21,420	5,253,573	245.2700	130,659			424,504	...	424,504	(190,452)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	29,716	6,972,338	234.6300	293,003			901,733	...	901,733	(261,719)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	4,880	1,183,595	242.5200	33,821			109,956	...	109,956	(43,281)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	..115,022	26,973,800	234.5100	1,139,868			3,503,990	...	3,503,990	...(1,012,933)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	12,971	3,137,786	241.9000	92,746			300,199	...	300,199	(114,964)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	33,334	8,086,490	242.5900	230,338			748,714	...	748,714	(295,632)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	24,306	5,860,400	241.1100	180,107			581,511	...	581,511	(215,259)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	20,444	4,918,047	240.5600	155,171			500,249	...	500,249	(180,966)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	..170,279	40,739,349	239.2500	1,372,452			4,387,467	...	4,387,467	...(1,505,475)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.4

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	1,201	278,446	231.8200	13,465			39,775	...	39,775	(10,554)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	8,736	2,028,239	232.1800	96,529			286,159	...	286,159	(76,782)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	15,629	3,624,069	231.8800	174,733			516,618	...	516,618	(137,341)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	3,708	898,024	242.1700	26,477			84,798	...	84,798	(32,868)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	...84,784	...19,681,834	232.1400	937,715			2,780,700	...	2,780,700	(745,190)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	9,929	2,416,101	243.3400	67,119			215,589	...	215,589	(88,099)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	...29,180	6,769,674	232.0000	324,769			961,062	...	961,062	(256,439)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	6,807	1,639,113	240.7900	51,803			164,947	...	164,947	(60,259)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	..117,480	...27,257,659	232.0200	1,306,375			3,866,991	...	3,866,991	(1,032,465)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	...16,800	4,019,947	239.2800	136,753			432,185	...	432,185	(148,516)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	...20,293	4,887,900	240.8700	153,819			490,111	...	490,111	(179,646)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	...28,285	6,753,037	238.7500	235,897			742,471	...	742,471	(249,927)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	...55,251	...13,175,266	238.4600	466,875			1,466,196	...	1,466,196	(488,082)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	..152,663	...36,217,756	237.2400	1,360,227			4,235,614	...	4,235,614	(1,347,203)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	1,507	350,139	232.3400	17,105			49,065	...	49,065	(13,243)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	544	126,224	232.1100	6,227			17,829	...	17,829	(4,778)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	17,782	4,130,234	232.2700	202,360			580,179	...	580,179	(156,249)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	...39,626	9,200,309	232.1800	452,526			1,296,408	...	1,296,408	(348,165)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	11,202	2,716,980	242.5500	81,773			251,703	...	251,703	(99,251)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	...84,445	...19,599,731	232.1000	967,742			2,769,419	...	2,769,419	(741,919)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	...12,983	3,151,160	242.7100	94,128			289,691	...	289,691	(115,050)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	..108,741	...25,258,408	232.2800	1,236,388			3,546,850	...	3,546,850	(955,506)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.5

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	31,016	7,447,473	240.1200	252,777			771,205	...	771,205	(274,246)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	..163,139	37,858,127	232.0600	1,872,840			5,356,688	...	5,356,688	...(1,433,268)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	67,043	16,063,532	239.6000	559,140			1,701,450	...	1,701,450	(592,546)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	45,690	10,977,073	240.2500	370,091			1,130,227	...	1,130,227	(404,046)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	35,312	8,423,033	238.5300	308,629			933,496	...	933,496	(311,818)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	..156,048	37,176,904	238.2400	1,381,026			4,169,931	...	4,169,931	...(1,377,618)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	..196,036	46,417,418	236.7800	1,848,620			5,521,458	...	5,521,458	...(1,728,567)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	1,599	371,168	232.1700	18,801			52,273	...	52,273	(14,044)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	294	68,282	232.5600	3,400			9,487	...	9,487	(2,580)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	14,610	3,394,110	232.3100	170,940			475,697	...	475,697	(128,359)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	26,999	6,272,948	232.3400	315,348			878,263	...	878,263	(237,205)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	14,117	3,426,972	242.7500	105,315			314,275	...	314,275	(125,028)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	33,473	7,775,504	232.2900	391,972			1,090,522	...	1,090,522	(294,075)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	8,074	1,961,897	243.0000	59,584			177,755	...	177,755	(71,515)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	..110,088	25,572,311	232.2900	1,289,129			3,586,542	...	3,586,542	(967,162)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	34,986	8,409,604	240.3700	290,734			860,676	...	860,676	(309,301)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	71,124	16,522,200	232.3000	832,156			2,316,452	...	2,316,452	(624,858)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	72,402	17,355,558	239.7100	619,040			1,828,210	...	1,828,210	(639,752)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	10,534	2,534,427	240.6000	86,588			256,751	...	256,751	(93,143)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	16,059	3,836,215	238.8800	142,445			418,647	...	418,647	(141,806)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	..135,151	32,222,716	238.4200	1,223,117			3,584,591	...	3,584,591	...(1,192,970)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	91,122	21,595,072	236.9900	877,508			2,545,452	...	2,545,452	(803,414)						003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	1,570	367,045	233.7600	22,658	.....	.....	.....48,828	...	48,828	(13,806)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	20,515	4,805,289	234.2300	290,906	.....	.....	.....628,441	...	628,441	(180,452)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	18,467	4,316,002	233.7100	267,038	.....	.....	.....575,188	...	575,188	(162,376)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	9,559	2,337,364	244.5300	89,946	.....	.....	.....196,100	...	196,100	(84,656)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	10,887	2,542,691	233.5600	158,292	.....	.....	.....340,691	...	340,691	(95,711)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	1,979	482,032	243.5600	19,395	.....	.....	.....42,469	...	42,469	(17,522)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	81,469	19,051,514	233.8500	1,172,338	.....	.....	.....2,526,189	...	2,526,189	(716,398)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	27,553	6,669,037	242.0400	287,658	.....	.....	.....632,174	...	632,174	(243,750)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	31,516	7,356,572	233.4200	460,771	.....	.....	.....990,642	...	990,642	(277,053)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	71,037	17,161,824	241.5900	755,123	.....	.....	.....1,661,155	...	1,661,155	(628,248)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	2,554	615,531	241.0500	27,757	.....	.....	.....61,065	...	61,065	(22,576)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	9,320	2,239,594	240.3000	104,384	.....	.....	.....229,742	...	229,742	(82,353)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	167,502	40,247,457	240.2800	1,877,701	.....	.....	.....4,132,298	...	4,132,298	(1,480,054)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	35,710	8,518,511	238.5500	428,872	.....	.....	.....941,737	...	941,737	(315,127)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	5,268	1,254,981	238.2100	74,126	.....	.....	.....140,600	...	140,600	(46,465)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	557	134,644	241.9300	6,795	.....	.....	.....12,822	...	12,822	(4,920)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	587	152,919	260.6200	3,204	.....	.....	.....3,967	...	3,967	(4,664)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	14,387	3,444,857	239.4400	193,363	.....	.....	.....366,565	...	366,565	(126,998)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	24,417	5,875,848	240.6500	313,265	.....	.....	.....593,119	...	593,119	(215,699)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	12,360	3,090,623	250.0500	108,521	.....	.....	.....188,971	...	188,971	(108,757)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	15,125	3,642,463	240.8200	192,847	.....	.....	.....364,898	...	364,898	(133,633)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	1,249	318,923	255.3100	8,707	.....	.....	.....13,363	...	13,363	(10,689)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	...80,553	...19,358,418	240.3200	1,047,185	.....	.....	.....1,982,814	...	1,982,814	(711,465)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	...28,022	6,974,361	248.8900	258,362	.....	.....	.....458,499	...	458,499	(247,183)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	8,189	2,079,091	253.9000	60,841	.....	.....	.....97,234	...	97,234	(70,831)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	6,753	1,619,601	239.8300	89,411	.....	.....	.....169,475	...	169,475	(59,627)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	...64,302	...15,934,567	247.8100	619,867	.....	.....	.....1,117,252	...	1,117,252	(568,087)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	5,769	1,428,476	247.6300	56,071	.....	.....	.....101,211	...	101,211	(50,974)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	1,001	248,172	247.8200	9,654	.....	.....	.....17,390	...	17,390	(8,848)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	1,595	388,477	243.5000	18,315	.....	.....	.....34,316	...	34,316	(14,114)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	...123,255	...30,409,375	246.7200	...1,243,639	.....	.....	.....2,268,962	...	2,268,962	...(1,089,954)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	6,562	1,601,802	244.0900	73,629	.....	.....	.....137,398	...	137,398	(58,060)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	182	44,377	243.1900	2,215	.....	.....	.....3,978	...	3,978	(1,612)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	2,183	531,782	243.5600	26,135	.....	.....	.....46,814	...	46,814	(19,290)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	1,341	326,558	243.6000	16,020	.....	.....	.....28,691	...	28,691	(11,844)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	6,189	1,597,953	258.1800	39,983	.....	.....	.....53,050	...	53,050	(50,854)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	...27,053	6,579,126	243.1900	328,429	.....	.....	.....589,736	...	589,736	(239,019)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	...15,512	3,768,662	242.9500	190,178	.....	.....	.....341,754	...	341,754	(137,045)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	...10,930	2,774,507	253.8400	85,583	.....	.....	.....131,078	...	131,078	(94,048)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	...37,894	9,225,947	243.4700	455,102	.....	.....	.....815,773	...	815,773	(334,802)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	...16,174	4,112,832	254.2800	124,220	.....	.....	.....188,011	...	188,011	(138,715)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	...56,208	...13,664,128	243.1000	684,612	.....	.....	.....1,230,171	...	1,230,171	(496,594)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	...24,758	6,221,420	251.2900	216,384	.....	.....	.....351,666	...	351,666	(216,099)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	...49,780	...12,609,261	253.3000	399,235	.....	.....	.....619,766	...	619,766	(429,910)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	5,298	1,286,937	242.9200	65,004			116,872	...	116,872	(46,804)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	64,978	16,278,286	250.5200	586,751			967,824	...	967,824	(568,832)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	45,220	11,372,817	251.5000	391,605			633,873	...	633,873	(394,343)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	723	181,875	251.4000	6,294			10,205	...	10,205	(6,312)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	2,708	672,858	248.5100	26,588			45,315	...	45,315	(23,831)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	..163,624	40,776,837	249.2100	1,560,977			2,632,576	...	2,632,576	...(1,437,925)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	10,588	2,624,115	247.8400	106,832			183,819	...	183,819	(93,298)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	1,153	279,893	242.7900	13,880			25,568	...	25,568	(10,174)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	487	118,263	242.7000	5,886			10,849	...	10,849	(4,301)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	6,829	1,657,274	242.6800	82,563			152,183	...	152,183	(60,270)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	5,483	1,409,086	256.9800	36,299			52,379	...	52,379	(45,493)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	24,607	5,958,766	242.1600	303,647			560,737	...	560,737	(217,156)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	5,079	1,233,222	242.8100	61,100			112,545	...	112,545	(44,824)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	6,019	1,525,183	253.3800	46,770			74,874	...	74,874	(51,714)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	56,428	13,673,553	242.3200	691,803			1,277,127	...	1,277,127	(497,987)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	20,182	5,108,387	253.1200	158,628			255,477	...	255,477	(173,698)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	24,343	5,915,609	243.0100	290,413			534,716	...	534,716	(214,842)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	5,870	1,471,304	250.6400	51,364			87,007	...	87,007	(51,191)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	63,682	16,036,434	251.8200	529,199			877,476	...	877,476	(552,339)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	10,486	2,622,858	250.1400	93,636			160,119	...	160,119	(91,613)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	80,786	20,227,109	250.3800	714,145			1,216,201	...	1,216,201	(705,207)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	77,025	19,179,305	249.0000	721,727			1,256,015	...	1,256,015	(675,365)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.9

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	901	223,651	248.1400	8,752			15,412	...	15,412	(7,918)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	208	50,505	243.0600	2,550			4,553	...	4,553	(1,832)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	8,645	2,100,971	243.0400	106,147			189,581	...	189,581	(76,212)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	4,883	1,259,343	257.9200	32,109			43,650	...	43,650	(39,754)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	16,818	4,085,526	242.9200	207,473			370,780	...	370,780	(148,277)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	1,715	417,422	243.4500	20,722			36,927	...	36,927	(15,115)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	1,406	357,219	254.0100	11,002			16,833	...	16,833	(11,969)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	82,395	20,023,669	243.0200	1,012,521			1,808,566	...	1,808,566	(726,412)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	18,910	4,804,556	254.0800	147,484			225,245	...	225,245	(160,854)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	11,506	2,795,419	242.9500	141,776			253,334	...	253,334	(101,441)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	330	82,887	251.2800	2,902			4,714	...	4,714	(2,859)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	57,575	14,541,715	252.5700	479,346			758,608	...	758,608	(495,265)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	4,377	1,097,330	250.7100	39,438			64,750	...	64,750	(38,032)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	95,656	24,042,282	251.3400	839,280			1,362,039	...	1,362,039	(828,696)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	24,583	6,129,568	249.3400	234,548			393,843	...	393,843	(214,745)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/12/2019	1,022	249,163	243.8300	13,356			21,633	...	21,633	(8,996)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/12/2019	6,278	1,531,625	243.9600	81,616			132,132	...	132,132	(55,263)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/12/2019	8,295	2,145,717	258.6700	59,062			70,456	...	70,456	(66,353)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/12/2019	17,959	4,380,181	243.9000	234,005			378,995	...	378,995	(158,087)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/12/2019	412	100,401	243.6100	5,432			8,812	...	8,812	(3,628)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/12/2019	258	65,926	255.1600	2,142			2,869	...	2,869	(2,165)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/12/2019	..114,150	27,845,844	243.9400	1,485,096			2,404,613	...	2,404,613	...(1,004,807)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.10

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/12/2019	22,656	5,779,836	255.1100	188,273	.....	.....	.....252,455	...	252,455	(189,972)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/12/2019	2,506	611,131	243.8700	32,703	.....	.....	.....52,956	...	52,956	(22,060)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/12/2019	2,451	618,074	252.1300	23,068	.....	.....	.....33,332	...	33,332	(21,064)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/12/2019	74,076	...18,777,563	253.4900	658,537	.....	.....	.....922,513	...	922,513	(630,356)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/12/2019	2,655	667,387	251.4000	25,750	.....	.....	.....37,764	...	37,764	(22,910)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/12/2019	..105,077	..26,492,940	252.1300	988,770	.....	.....	.....1,428,742	...	1,428,742	(902,884)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/20/2016	04/12/2019	7,598	1,901,324	250.2500	77,269	.....	.....	.....115,744	...	115,744	(65,943)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/03/2019	690	168,526	244.3900	6,799	.....	.....	.....14,232	...	14,232	(6,055)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/03/2019	9,242	2,258,501	244.3800	91,216	.....	.....	.....190,828	...	190,828	(81,148)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/03/2019	8,018	2,079,711	259.3800	36,803	.....	.....	.....65,278	...	65,278	(62,788)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/03/2019	36,989	9,040,839	244.4200	364,341	.....	.....	.....762,369	...	762,369	(324,768)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/03/2019	198	48,449	244.8300	1,912	.....	.....	.....4,002	...	4,002	(1,737)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/03/2019	1,200	306,636	255.5000	6,805	.....	.....	.....13,125	...	13,125	(9,947)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/03/2019	..174,360	...42,613,626	244.4000	1,719,191	.....	.....	.....3,596,976	...	3,596,976	...(1,530,945)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/03/2019	38,864	9,930,156	255.5100	220,359	.....	.....	.....424,732	...	424,732	(322,074)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/03/2019	170	41,605	244.8100	1,643	.....	.....	.....3,440	...	3,440	(1,492)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/03/2019	..102,952	...26,152,884	254.0300	631,095	.....	.....	.....1,245,276	...	1,245,276	(866,274)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/03/2019	433	109,336	252.4800	2,880	.....	.....	.....5,790	...	5,790	(3,690)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/03/2019	..154,286	...38,992,587	252.7300	1,012,113	.....	.....	.....2,030,520	...	2,030,520	...(1,312,451)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/09/2016	05/03/2019	2,020	505,851	250.4100	14,908	.....	.....	.....30,589	...	30,589	(17,437)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/02/2016	05/31/2019	1,305	318,015	243.6600	13,704	.....	.....	.....27,838	...	27,838	(11,436)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/02/2016	05/31/2019	11,562	2,816,205	243.5700	121,866	.....	.....	.....247,590	...	247,590	(101,324)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.11

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/02/2016	05/31/2019	11,589	2,992,841	258.2500	58,872			105,154	...	105,154	(91,506)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/02/2016	05/31/2019	48,890	11,900,388	243.4100	519,215			1,054,288	...	1,054,288	(428,529)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/02/2016	05/31/2019	..190,437	46,369,403	243.4900	2,014,819			4,092,297	...	4,092,297	...(1,669,037)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/02/2016	05/31/2019	59,308	15,110,607	254.7800	362,968			689,171	...	689,171	(490,842)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/02/2016	05/31/2019	..144,170	36,500,875	253.1800	957,287			1,858,451	...	1,858,451	...(1,212,029)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/02/2016	05/31/2019	..150,807	37,976,251	251.8200	1,073,747			2,113,168	...	2,113,168	...(1,281,617)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2016	06/14/2019	332	81,787	246.7100	3,497			6,138	...	6,138	(2,881)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2016	06/14/2019	5,702	1,410,422	247.3400	58,506			102,337	...	102,337	(49,451)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2016	06/14/2019	8,914	2,334,616	261.9100	44,302			60,935	...	60,935	(65,080)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2016	06/14/2019	33,192	8,192,464	246.8200	348,517			611,271	...	611,271	(288,337)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2016	06/14/2019	..104,478	25,795,710	246.9000	1,092,844			1,916,522	...	1,916,522	(907,366)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2016	06/14/2019	27,500	7,105,876	258.4000	164,722			248,863	...	248,863	(215,448)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2016	06/14/2019	97,536	25,050,250	256.8300	633,011			990,003	...	990,003	(783,005)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2016	06/14/2019	92,871	23,697,051	255.1600	656,600			1,057,724	...	1,057,724	(761,839)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/06/2018	517	128,960	249.2600	4,336			8,263	...	8,263	(4,636)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/06/2018	1,726	427,666	247.7800	15,741			30,120	...	30,120	(15,440)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/05/2019	546	135,671	248.6100	6,068			9,196	...	9,196	(4,690)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/05/2019	8,604	2,138,849	248.5800	95,852			145,218	...	145,218	(73,951)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/05/2019	9,002	2,372,716	263.5900	48,518			54,401	...	54,401	(62,492)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/05/2019	26,506	6,583,521	248.3800	297,661			452,003	...	452,003	(228,026)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/05/2019	..136,171	33,816,768	248.3400	1,531,927			2,326,912	...	2,326,912	...(1,171,679)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/05/2019	32,423	8,416,977	259.6000	214,964			271,588	...	271,588	(246,658)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.12

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/05/2019	..108,907	...28,136,028	258.3500	767,792	.....	.....	.....1,001,837	...	1,001,837	(847,426)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/05/2019	..109,530	...28,110,751	256.6500	840,091	.....	.....	.....1,137,326	...	1,137,326	(875,167)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/06/2018	1,112	...276,010	248.3200	9,837	.....	.....	.....18,797	...	18,797	(9,949)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/06/2018	574	...149,842	260.8400	2,281	.....	.....	.....2,529	...	2,529	(5,380)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/06/2018	1,862	...461,862	248.0300	16,740	.....	.....	.....32,030	...	32,030	(16,662)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/06/2018	450	...116,790	259.4700	1,967	.....	.....	.....2,596	...	2,596	(4,170)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/06/2018	4,220	...1,046,781	248.0300	37,941	.....	.....	.....72,593	...	72,593	(37,765)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/06/2018	9,683	...2,495,737	257.7500	47,639	.....	.....	.....72,485	...	72,485	(88,746)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/06/2018	...19,823	...5,082,689	256.4000	106,649	.....	.....	.....175,144	...	175,144	(180,546)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/11/2016	07/06/2018	...26,846	...6,862,203	255.6100	152,219	.....	.....	.....258,392	...	258,392	(243,782)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	88	...21,817	249.2000	662	.....	.....	.....1,402	...	1,402	(785)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	1,627	...423,692	260.4100	5,825	.....	.....	.....7,988	...	7,988	(15,118)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	7,389	...1,842,129	249.3100	55,491	.....	.....	.....117,554	...	117,554	(66,212)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	1,765	...457,148	258.9900	7,008	.....	.....	.....11,066	...	11,066	(16,309)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	7,457	...1,927,336	258.4600	30,723	.....	.....	.....50,622	...	50,622	(68,718)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	...11,615	...2,990,140	257.4400	51,454	.....	.....	.....90,556	...	90,556	(106,490)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	...29,358	...7,532,423	256.5700	137,983	.....	.....	.....254,286	...	254,286	(268,076)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	332	...89,547	269.7200	1,142	.....	.....	.....1,144	...	1,144	(1,869)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	172	...44,275	257.9800	1,121	.....	.....	.....1,635	...	1,635	(1,337)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	6,141	...1,531,629	249.4100	60,612	.....	.....	.....99,390	...	99,390	(52,402)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	1,073	...284,047	264.7400	4,893	.....	.....	.....5,953	...	5,953	(7,177)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	274	...68,397	249.3600	2,054	.....	.....	.....4,350	...	4,350	(2,458)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.13

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	7,607	2,012,778	264.6000	34,992			42,734	...	42,734	(51,087)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	...24,599	6,133,321	249.3300	243,532			399,822	...	399,822	(210,001)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	617	157,757	255.5600	4,550			6,941	...	6,941	(4,982)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	..105,542	...26,316,776	249.3500	1,043,806			1,713,600	...	1,713,600	(900,894)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	...8,408	2,134,806	253.8900	67,183			105,193	...	105,193	(69,210)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	...24,065	6,275,982	260.7900	135,728			185,714	...	185,714	(177,802)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	5,247	1,370,393	261.1800	29,016			39,264	...	39,264	(38,439)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	...60,538	...15,688,467	259.1500	372,310			529,463	...	529,463	(462,115)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	...6,510	1,682,519	258.4400	41,536			59,985	...	59,985	(50,330)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	...77,007	...19,851,635	257.7900	507,476			743,408	...	743,408	(601,839)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	174	46,631	267.3500	366			85	...	85	(1,378)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	36	8,973	249.0400	275			583	...	583	(323)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	1,653	411,232	248.7700	12,828			27,191	...	27,191	(14,802)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	58	15,392	263.9300	160			118	...	118	(530)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	221	57,878	261.7500	719			818	...	818	(2,056)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	1,628	406,087	249.4100	12,146			25,741	...	25,741	(14,592)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/20/2018	1,465	381,577	260.4600	5,230			7,124	...	7,124	(13,615)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	1,101	273,173	248.1500	9,819			18,768	...	18,768	(9,848)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	1,825	474,362	259.9500	7,701			10,097	...	10,097	(16,691)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	1,402	363,865	259.5700	6,070			8,229	...	8,229	(12,833)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	2,200	570,147	259.1600	9,812			13,728	...	13,728	(20,152)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	4,088	1,014,191	248.1200	36,501			69,810	...	69,810	(36,566)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.14

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	1,713	445,203	259.8300	7,299	.....	.....	.....9,662	...	9,662	(15,677)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	1,620	418,292	258.2700	7,677	.....	.....	.....11,440	...	11,440	(14,832)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	11,886	3,060,391	257.4700	59,432	.....	.....	.....92,980	...	92,980	(108,710)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	13,080	3,355,559	256.5500	69,583	.....	.....	.....113,928	...	113,928	(119,349)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	1,451	360,041	248.0900	12,989	.....	.....	.....24,829	...	24,829	(12,982)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	37,397	9,558,384	255.5900	212,043	.....	.....	.....360,859	...	360,859	(340,280)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	257	63,828	248.3300	2,270	.....	.....	.....4,336	...	4,336	(2,300)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	1,294	331,308	256.0400	7,117	.....	.....	.....11,915	...	11,915	(11,790)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	346	87,585	253.0200	2,309	.....	.....	.....4,221	...	4,221	(3,126)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	752	186,504	248.0900	8,532	.....	.....	.....13,055	...	13,055	(6,434)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	208	53,516	257.2500	1,546	.....	.....	.....2,108	...	2,108	(1,628)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	97	26,109	268.9400	390	.....	.....	.....375	...	375	(561)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	3,080	792,776	257.4200	22,697	.....	.....	.....30,839	...	30,839	(24,042)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	6,533	1,620,440	248.0300	74,348	.....	.....	.....113,800	...	113,800	(55,933)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	1,908	503,874	264.0600	10,018	.....	.....	.....11,493	...	11,493	(12,920)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	23,052	6,074,133	263.5000	124,479	.....	.....	.....145,532	...	145,532	(158,453)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	17,260	4,281,909	248.0900	195,895	.....	.....	.....299,734	...	299,734	(147,720)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	1,043	278,091	266.6800	2,680	.....	.....	.....1,218	...	1,218	(8,207)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	3,261	825,896	253.2700	29,316	.....	.....	.....42,624	...	42,624	(26,855)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	10,628	2,708,928	254.8800	88,533	.....	.....	.....125,827	...	125,827	(85,969)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	2,540	668,022	262.9500	14,125	.....	.....	.....16,784	...	16,784	(17,714)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	..156,622	38,875,134	248.2100	1,768,262	.....	.....	.....2,703,601	...	2,703,601	...(1,339,666)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.15

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	...55,581	...14,087,507	...253.4600	...495,225			...718,261	...	...718,261	...(-456,840)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	...4,605	...1,190,770	...258.6100	...32,001			...42,418	...	...42,418	...(-35,236)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	...42,152	...10,950,782	...259.7900	...276,098			...356,348	...	...356,348	...(-315,540)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	...44,607	...11,624,532	...260.6000	...280,131			...354,821	...	...354,821	...(-328,450)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	...81,946	...21,137,260	...257.9400	...588,375			...791,523	...	...791,523	...(-634,352)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	...34,321	...8,846,328	...257.7500	...248,830			...335,930	...	...335,930	...(-266,517)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	...473	...117,514	...248.2700	...4,194			...8,013	...	...8,013	...(-4,235)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	...86,728	...22,258,803	...256.6500	...663,471			...915,048	...	...915,048	...(-685,057)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	...746	...185,107	...248.1300	...6,662			...12,734	...	...12,734	...(-6,673)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	...138	...36,291	...262.3300	...492			...497	...	...497	...(-1,242)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	...45	...11,816	...260.8400	...180			...216	...	...216	...(-413)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	...1,340	...332,815	...248.3100	...11,848			...22,637	...	...22,637	...(-11,994)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/10/2018	...529	...137,979	...260.8700	...2,095			...2,510	...	...2,510	...(-4,817)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	...330	...82,340	...249.8400	...2,462			...5,058	...	...5,058	...(-2,957)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	...7,504	...1,949,202	...259.7700	...29,189			...44,274	...	...44,274	...(-67,539)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	...1,244	...322,719	...259.5000	...4,925			...7,621	...	...7,621	...(-11,213)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	...10,722	...2,770,188	...258.3600	...45,998			...76,353	...	...76,353	...(-97,147)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	...919	...236,175	...256.9600	...4,347			...7,720	...	...7,720	...(-8,344)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	...3,504	...874,143	...249.4800	...26,769			...55,032	...	...55,032	...(-31,411)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	...3,348	...858,831	...256.5000	...16,340			...29,567	...	...29,567	...(-30,397)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	...2,699	...687,310	...254.7000	...14,842			...28,481	...	...28,481	...(-24,446)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	...1,697	...423,154	...249.3000	...17,160			...27,781	...	...27,781	...(-14,367)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.16

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	2,263	584,038	258.1200	15,001			21,820	...	21,820	(17,342)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	8,499	2,192,606	257.9700	56,776			82,814	...	82,814	(65,310)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	307	76,519	248.8500	2,438			5,022	...	5,022	(2,754)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	451	112,393	249.2700	4,568			7,391	...	7,391	(3,817)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	18,288	4,832,848	264.2600	87,966			110,657	...	110,657	(122,302)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	3,153	785,902	249.2600	31,939			51,711	...	51,711	(26,695)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	18,993	4,816,374	253.5900	157,450			244,956	...	244,956	(154,995)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	8,487	2,172,942	256.0300	62,465			94,090	...	94,090	(67,195)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	28,582	7,525,974	263.3100	144,626			186,948	...	186,948	(196,075)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	43,261	10,780,316	249.1900	439,536			712,086	...	712,086	(366,446)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	45,126	11,463,404	254.0300	365,973			566,843	...	566,843	(366,462)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	32,098	8,313,693	259.0100	203,501			290,856	...	290,856	(242,154)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	13,892	3,620,599	260.6300	80,989			111,889	...	111,889	(101,494)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	435	108,430	249.3800	3,339			6,872	...	6,872	(3,897)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	29,694	7,771,438	261.7200	163,612			220,193	...	220,193	(211,784)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	12,739	3,300,222	259.0600	80,512			115,028	...	115,028	(96,018)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	53,043	13,720,092	258.6600	342,127			492,661	...	492,661	(402,725)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	47,030	12,126,323	257.8400	316,515			462,336	...	462,336	(362,173)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	730	182,001	249.3100	5,628			11,589	...	11,589	(6,543)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	2,879	752,586	261.3700	9,963			13,317	...	13,317	(25,516)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	6,339	1,652,469	260.6800	23,074			32,702	...	32,702	(56,623)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	2,390	622,990	260.7100	8,674			12,271	...	12,271	(21,338)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.17

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	930	242,430	260.6300	3,395	.....	.....	.....4,835	...	4,835	(8,313)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/31/2018	1,422	354,842	249.4900	10,852	.....	.....	.....22,324	...	22,324	(12,751)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	631	157,003	248.6700	5,360	.....	.....	.....10,415	...	10,415	(5,651)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	19,259	4,989,526	259.0800	84,353	.....	.....	.....129,704	...	129,704	(170,687)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	1,156	299,414	259.0600	5,074	.....	.....	.....7,803	...	7,803	(10,245)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	821	206,271	251.2900	5,968	.....	.....	.....11,421	...	11,421	(7,376)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	1,744	449,955	257.9500	8,268	.....	.....	.....13,405	...	13,405	(15,582)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	901	223,079	247.5800	8,145	.....	.....	.....15,837	...	15,837	(8,051)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	6,753	1,676,582	248.2600	58,754	.....	.....	.....114,145	...	114,145	(60,406)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	666	170,707	256.3200	3,516	.....	.....	.....6,079	...	6,079	(5,987)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	4,846	1,227,833	253.3500	31,017	.....	.....	.....57,738	...	57,738	(43,645)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	3,605	913,354	253.3400	23,110	.....	.....	.....42,986	...	42,986	(32,468)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	583	144,333	247.3700	6,727	.....	.....	.....10,547	...	10,547	(4,966)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	1,684	417,456	247.9000	14,954	.....	.....	.....29,063	...	29,063	(15,055)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	4,476	1,157,876	258.6900	30,436	.....	.....	.....42,193	...	42,193	(33,638)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	11,568	2,973,961	257.0800	85,142	.....	.....	.....121,396	...	121,396	(89,342)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	46,381	12,194,406	262.9200	253,702	.....	.....	.....321,441	...	321,441	(318,275)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	582	144,014	247.4300	6,693	.....	.....	.....10,491	...	10,491	(4,952)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	47,321	11,971,623	252.9900	423,992	.....	.....	.....637,382	...	637,382	(385,548)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	3,474	886,020	255.0800	28,170	.....	.....	.....41,348	...	41,348	(27,610)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	52,950	13,905,750	262.6200	294,402	.....	.....	.....375,541	...	375,541	(366,065)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	7,788	1,935,749	248.5400	85,362	.....	.....	.....132,994	...	132,994	(65,845)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.18

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	19,403	4,926,197	253.8900	166,671	.....	.....	.....248,050	...	248,050	(156,515)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	...96,204	...24,833,084	258.1300	672,464	.....	.....	.....941,916	...	941,916	(730,197)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	459	113,427	247.3700	4,196	.....	.....	.....8,155	...	8,155	(4,096)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	7,788	2,031,422	260.8500	47,427	.....	.....	.....63,041	...	63,041	(56,076)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	9,256	2,415,633	260.9800	55,999	.....	.....	.....74,220	...	74,220	(66,462)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	4,007	1,032,570	257.6800	28,651	.....	.....	.....40,428	...	40,428	(30,648)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	...22,425	5,782,369	257.8500	158,996	.....	.....	.....223,710	...	223,710	(171,026)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	...18,678	4,787,460	256.3200	142,697	.....	.....	.....205,809	...	205,809	(145,929)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	60	14,715	246.8200	563	.....	.....	.....1,093	...	1,093	(532)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	6,375	1,659,010	260.2300	25,756	.....	.....	.....37,106	...	37,106	(55,840)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	...10,738	2,794,064	260.2000	43,489	.....	.....	.....62,748	...	62,748	(94,089)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	598	154,507	258.2600	2,776	.....	.....	.....4,439	...	4,439	(5,334)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	290	74,772	257.8700	1,380	.....	.....	.....2,248	...	2,248	(2,592)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/28/2018	551	136,615	247.9500	4,876	.....	.....	.....9,482	...	9,482	(4,926)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	1,899	473,101	249.1500	14,735	.....	.....	.....30,425	...	30,425	(16,976)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	...16,230	4,214,923	259.7000	62,972	.....	.....	.....106,203	...	106,203	(139,621)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	121	31,445	259.0800	493	.....	.....	.....852	...	852	(1,052)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	3,301	856,032	259.3400	13,170	.....	.....	.....22,506	...	22,506	(28,526)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	2,597	653,337	251.5600	17,401	.....	.....	.....35,552	...	35,552	(23,251)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	5,404	1,402,680	259.5600	21,184	.....	.....	.....35,936	...	35,936	(46,575)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	936	233,159	249.0800	7,292	.....	.....	.....15,062	...	15,062	(8,369)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	4,944	1,231,754	249.1300	38,417	.....	.....	.....79,316	...	79,316	(44,202)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.19

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	5,153	1,329,711	258.0700	22,465			40,329	...	40,329	(45,126)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	109	27,935	256.5900	526			988	...	988	(963)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	4,396	1,131,293	257.3600	20,133			36,993	...	36,993	(38,719)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	1,529	380,149	248.6600	12,215			25,228	...	25,228	(13,661)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	3,369	859,146	255.0400	18,056			35,173	...	35,173	(30,022)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	705	179,854	255.2900	3,713			7,198	...	7,198	(6,273)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2019	4,244	1,097,911	258.6900	27,247			40,641	...	40,641	(31,599)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2019	459	113,997	248.5700	4,779			7,845	...	7,845	(3,854)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2019	1,748	436,011	249.4800	17,477			28,578	...	28,578	(14,591)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2019	5,245	1,351,901	257.7700	35,296			53,345	...	53,345	(39,685)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2019	1,290	321,897	249.5000	12,889			21,076	...	21,076	(10,769)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2019	22,358	5,908,205	264.2500	107,097			143,471	...	143,471	(146,863)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2019	28,861	7,321,150	253.6700	237,525			376,843	...	376,843	(231,527)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2019	30,867	8,128,874	263.3500	155,262			212,235	...	212,235	(207,610)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	38	9,441	249.5600	286			591	...	591	(338)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2019	23,783	5,935,383	249.5600	237,120			387,342	...	387,342	(198,436)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2019	716	181,880	253.9900	5,800			9,180	...	9,180	(5,722)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2019	38,962	10,090,820	258.9900	246,631			365,700	...	365,700	(288,484)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2019	88,427	22,882,374	258.7700	565,936			842,276	...	842,276	(657,409)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2019	20,062	5,218,553	260.1200	119,771			174,346	...	174,346	(145,303)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2019	21,007	5,480,210	260.8800	120,578			173,094	...	173,094	(149,740)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2019	17,056	4,475,539	262.4000	90,227			125,914	...	125,914	(117,448)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.20

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2019	2,830	731,107	258.3800	18,449	.....	.....	.....27,657	...	27,657	(21,186)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2019	65,328	16,661,840	255.0500	503,024	.....	.....	.....786,898	...	786,898	(515,078)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	72	17,995	249.3400	554	.....	.....	.....1,143	...	1,143	(645)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	700	174,251	248.9400	5,502	.....	.....	.....11,359	...	11,359	(6,257)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	284	70,872	249.5400	2,153	.....	.....	.....4,442	...	4,442	(2,541)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	6,233	1,626,792	261.0100	22,001	.....	.....	.....34,839	...	34,839	(52,552)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	17,291	4,504,974	260.5400	63,285	.....	.....	.....102,422	...	102,422	(146,939)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	209	54,487	260.7300	754	.....	.....	.....1,209	...	1,209	(1,771)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	158	39,380	248.9700	1,656	.....	.....	.....2,564	...	2,564	(1,410)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	830	206,668	248.8900	8,735	.....	.....	.....13,524	...	13,524	(7,401)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	7,276	1,905,811	261.9200	35,072	.....	.....	.....38,437	...	38,437	(58,907)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	1,802	449,619	249.4500	18,403	.....	.....	.....28,383	...	28,383	(16,066)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	325	85,485	263.0700	1,449	.....	.....	.....1,487	...	1,487	(2,560)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	11,946	3,102,919	259.7400	66,421	.....	.....	.....80,945	...	80,945	(100,669)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	177	45,980	259.6400	992	.....	.....	.....1,213	...	1,213	(1,494)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	658	171,820	261.2000	3,329	.....	.....	.....3,785	...	3,785	(5,405)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	8,944	2,316,044	258.9500	52,322	.....	.....	.....65,858	...	65,858	(76,211)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	10,500	2,697,225	256.8700	70,037	.....	.....	.....94,657	...	94,657	(91,453)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	558	143,048	256.5700	3,786	.....	.....	.....5,165	...	5,165	(4,868)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	1,354	341,594	252.2200	11,864	.....	.....	.....17,776	...	17,776	(12,047)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	1,484	388,268	261.6500	10,684	.....	.....	.....11,796	...	11,796	(10,314)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	2,815	702,130	249.3900	35,192	.....	.....	.....46,422	...	46,422	(23,386)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.21

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	10,663	2,674,829	250.8500	125,398			163,316	...	163,316	(87,486)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	14,660	3,895,253	265.7100	86,200			86,159	...	86,159	(91,723)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	80,190	20,156,440	251.3600	922,981			1,196,019	...	1,196,019	(654,784)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	7,556	1,981,274	262.2200	52,890			57,682	...	57,682	(51,827)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	..106,989	27,859,995	260.4000	817,398			927,417	...	927,417	(764,055)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	46,842	12,232,296	261.1400	345,693			385,893	...	385,893	(329,277)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	7,440	1,942,098	261.0400	55,129			61,718	...	61,718	(52,413)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	18,660	4,739,893	254.0100	191,454			240,845	...	240,845	(148,002)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	1,363	341,715	250.6200	13,062			19,946	...	19,946	(12,150)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	30,601	7,956,071	259.9900	238,691			272,729	...	272,729	(220,381)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	..191,973	49,319,786	256.9100	1,727,757			2,086,875	...	2,086,875	(1,461,453)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	40,532	10,513,580	259.3900	325,066			375,995	...	375,995	(295,378)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	3,034	760,923	250.8300	28,728			43,774	...	43,774	(27,029)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	123	32,285	261.5200	611			684	...	684	(1,008)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	4,336	1,133,294	261.3600	21,681			24,487	...	24,487	(35,518)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	161	40,489	251.9400	1,430			2,151	...	2,151	(1,430)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	272	68,837	253.1600	2,260			3,333	...	3,333	(2,414)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	6,827	1,770,627	259.3600	38,913			48,167	...	48,167	(57,850)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	903	231,563	256.4600	7,097			8,594	...	8,594	(7,790)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	7,706	2,032,462	263.7400	38,609			34,495	...	34,495	(58,433)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	8,873	2,310,490	260.4000	55,012			58,076	...	58,076	(72,668)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	11,345	2,992,238	263.7400	56,841			50,784	...	50,784	(86,027)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.22

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	31,316	8,169,927	260.8900	188,520			194,594	...	194,594	(254,125)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	1,311	346,398	264.1700	6,386			5,564	...	5,564	(9,819)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	3,366	879,357	261.2500	19,792			20,116	...	20,116	(27,119)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	9,125	2,380,952	260.9400	54,747			56,396	...	56,396	(73,973)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/27/2019	3,293	841,422	255.5200	35,004			39,292	...	39,292	(25,417)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/27/2019	9,191	2,355,026	256.2200	94,764			105,255	...	105,255	(70,211)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/27/2019	55,926	14,328,923	256.2100	576,602			640,817	...	640,817	(427,272)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	434	109,999	253.1800	4,106			5,358	...	5,358	(3,826)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/27/2019	28,397	7,490,613	263.7800	207,016			197,628	...	197,628	(186,053)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/27/2019	73,839	19,418,185	262.9800	558,961			544,313	...	544,313	(493,619)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/27/2019	..187,284	47,929,719	255.9200	1,955,245			2,183,019	...	2,183,019	...(1,437,086)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/27/2019	174,025	45,476,281	261.3200	1,425,267			1,440,137	...	1,440,137	...(1,209,273)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/27/2019	..285,393	74,442,033	260.8400	2,388,743			2,439,809	...	2,439,809	...(2,003,954)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	2,241	572,302	255.4100	18,710			23,281	...	23,281	(19,495)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	303	77,619	256.0400	2,440			2,990	...	2,990	(2,625)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	1,603	410,107	255.8900	13,014			16,007	...	16,007	(13,893)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	562	148,174	263.5100	2,862			2,589	...	2,589	(4,291)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	1,128	285,872	253.4600	10,501			13,627	...	13,627	(9,921)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	1,478	379,101	256.5200	11,572			13,993	...	13,993	(12,744)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	242	61,457	253.6500	2,231			2,886	...	2,886	(2,130)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	42	10,759	255.5600	380			435	...	435	(364)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	4,651	1,215,546	261.3600	29,951			28,032	...	28,032	(37,063)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.23

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	5,834	1,523,943	261.2300	37,861			35,650	...	35,650	(46,617)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	5,779	1,508,601	261.0700	37,849			35,914	...	35,914	(46,328)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	816	213,637	261.7200	5,134			4,733	...	4,733	(6,455)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	308	78,701	255.8300	3,458			3,621	...	3,621	(2,356)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	4,806	1,231,186	256.1700	53,252			55,465	...	55,465	(36,611)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	30,483	7,808,205	256.1500	338,056			352,197	...	352,197	(232,278)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	12,077	3,182,754	263.5400	96,132			86,388	...	86,388	(79,336)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	18,464	4,740,706	256.7500	199,414			205,897	...	205,897	(139,386)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	34,339	9,037,959	263.2000	277,800			251,633	...	251,633	(227,509)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	83	21,279	256.0300	731			827	...	827	(715)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	66,927	17,133,217	256.0000	746,901			780,084	...	780,084	(511,135)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	87,062	22,851,931	262.4800	728,706			671,000	...	671,000	(586,985)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	59,784	15,350,858	256.7700	645,672			665,868	...	665,868	(451,167)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	40,829	10,719,254	262.5400	340,514			313,368	...	313,368	(274,884)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	163,883	42,803,056	261.1800	1,455,284			1,380,330	...	1,380,330	(1,138,143)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	120,204	31,441,768	261.5700	1,048,179			986,137	...	986,137	(827,626)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	274	70,000	255.5600	2,473			2,831	...	2,831	(2,367)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	459	117,574	256.1700	4,007			4,513	...	4,513	(3,946)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	460	122,142	265.3300	2,302			1,745	...	1,745	(3,292)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	5,028	1,285,777	255.7000	45,055			51,388	...	51,388	(43,408)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	1,731	444,389	256.7400	14,626			16,225	...	16,225	(14,800)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	2,720	710,502	261.2600	17,622			16,566	...	16,566	(21,718)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.24

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	988	260,825	264.0600	5,363			4,382	...	4,382	(7,354)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/08/2019	1,319	339,229	257.2200	13,399			12,087	...	12,087	(11,076)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/07/2020	...60,497	...15,562,912	257.2500	753,795			661,570	...	661,570	(449,836)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/07/2020	..122,240	...32,210,337	263.5000	1,168,618			893,989	...	893,989	(798,458)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/07/2020	..222,502	...57,249,770	257.3000	2,765,700			2,425,972	...	2,425,972	...(1,653,065)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/07/2020	..119,898	...31,535,682	263.0200	1,170,209			906,464	...	906,464	(792,498)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/07/2020	..408,028	...106,976,718	262.1800	4,129,241			3,266,275	...	3,266,275	...(2,751,297)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/08/2019	2,954	759,675	257.1700	30,072			27,186	...	27,186	(24,824)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/08/2019	1,605	413,523	257.7000	15,886			14,121	...	14,121	(13,396)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/08/2019	1,337	353,872	264.7100	8,903			5,820	...	5,820	(9,598)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/08/2019	8,936	2,342,636	262.1700	69,072			51,474	...	51,474	(68,786)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/08/2019	...13,087	3,424,651	261.6900	104,039			79,220	...	79,220	(101,867)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/08/2019	...12,240	3,198,955	261.3500	99,145			76,697	...	76,697	(95,994)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/08/2019	315	82,950	263.7200	2,221			1,533	...	1,533	(2,325)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/07/2020	...16,560	4,261,473	257.3400	205,506			180,124	...	180,124	(122,947)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2020	...31,048	8,310,388	267.6600	266,394			170,737	...	170,737	(179,716)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2020	...59,998	...15,661,794	261.0400	685,773			523,844	...	523,844	(412,899)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2020	...35,574	9,505,148	267.1900	311,633			202,645	...	202,645	(208,899)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2020	...89,652	...23,857,304	266.1100	824,799			552,982	...	552,982	(543,470)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	61	21,267	347.8900	727			998	...	998	(117)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	1,157	398,127	344.0700	16,038			22,734	...	22,734	(1,940)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	2,735	948,339	346.6900	34,165			47,463	...	47,463	(5,008)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.25

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	1,511	517,709	342.7200	22,055			31,516	...	31,516	(2,413)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	1,773	616,989	348.0600	20,935			28,698	...	28,698	(3,386)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	6,425	2,230,374	347.1200	78,904			109,125	...	109,125	(11,925)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	5,926	2,032,249	342.9100	85,934			122,625	...	122,625	(9,534)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	10,537	3,660,941	347.4400	127,707			176,088	...	176,088	(19,752)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	389	138,374	355.8900	3,270			3,972	...	3,972	(884)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	28,415	10,048,442	353.6300	264,545			335,533	...	335,533	(62,303)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	1,489	531,042	356.6700	12,090			14,434	...	14,434	(3,420)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	2,803	1,003,457	357.9800	21,416			24,814	...	24,814	(6,522)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	20,006	7,055,319	352.6600	194,458			250,612	...	250,612	(43,022)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	17,390	6,129,538	352.4700	170,424			220,333	...	220,333	(37,246)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	1,810	642,282	354.7600	16,041			19,910	...	19,910	(4,050)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	4,217	1,489,290	353.1700	40,061			51,221	...	51,221	(9,163)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	764	199,211	260.8700	6,995			5,137	...	5,137	(5,986)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	9,904	3,515,980	355.0100	86,758			107,179	...	107,179	(22,240)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	12,343	4,345,180	352.0300	123,309			160,514	...	160,514	(26,182)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2020	29,722	10,301,939	346.6100	465,149			567,919	...	567,919	(50,572)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2020	52,598	18,255,146	347.0700	811,585			987,474	...	987,474	(89,897)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2020	66,832	23,697,970	354.5900	809,336			918,963	...	918,963	(119,639)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2020	81,570	28,225,577	346.0300	1,299,406			1,593,256	...	1,593,256	(137,977)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2020	63,236	22,400,170	354.2300	775,276			883,496	...	883,496	(113,093)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2020	174,049	61,435,989	352.9800	2,222,612			2,568,008	...	2,568,008	(309,918)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.26

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	1,652	431,613	261.2700	14,802			10,694	...	10,694	(12,840)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	2,373	630,395	265.7000	16,537			9,597	...	9,597	(16,319)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	937	248,530	265.2400	6,709			3,995	...	3,995	(6,545)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	5,962	1,583,455	265.6100	41,791			24,366	...	24,366	(41,129)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2020	4,630	1,210,699	261.4800	51,997			39,291	...	39,291	(31,560)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2020	13,178	3,442,364	261.2300	149,433			113,651	...	113,651	(90,315)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/22/2019	2,263	793,445	350.5900	21,002			32,320	...	32,320	(4,583)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/22/2019	21,070	7,438,437	353.0300	175,094			261,960	...	261,960	(44,900)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/22/2019	10,040	3,605,604	359.1100	62,351			84,287	...	84,287	(22,952)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/23/2020	41,571	14,461,304	347.8700	566,197			761,108	...	761,108	(71,219)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/23/2020	50,565	17,581,287	347.7000	692,734			931,845	...	931,845	(86,505)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/23/2020	108,008	38,408,565	355.6100	1,132,999			1,434,166	...	1,434,166	(191,909)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/23/2020	153,055	53,198,850	347.5800	2,104,506			2,833,647	...	2,833,647	(261,582)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/23/2020	89,469	31,765,823	355.0500	957,314			1,217,848	...	1,217,848	(158,855)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/23/2020	247,826	87,705,452	353.9000	2,758,298			3,546,978	...	3,546,978	(438,947)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/22/2019	1,494	519,902	348.0700	15,474			24,356	...	24,356	(2,837)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/22/2019	1,781	618,828	347.5100	18,894			29,865	...	29,865	(3,329)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/22/2019	706	251,837	356.7600	4,920			6,955	...	6,955	(1,587)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/22/2019	6,923	2,407,068	347.6900	72,900			115,068	...	115,068	(13,008)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/22/2019	768	278,511	362.4700	4,026			5,031	...	5,031	(1,757)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/22/2019	44,156	15,613,127	353.5900	357,222			531,009	...	531,009	(95,037)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/22/2019	15,886	5,633,161	354.6000	122,640			179,653	...	179,653	(34,753)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.27

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/22/2019	1,157	414,095	358.0000	7,588			10,488	...	10,488	(2,627)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	193	50,401	261.1200	1,438			1,309	...	1,309	(1,484)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	15,740	4,179,567	265.5300	126,868			103,699	...	103,699	(96,379)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	45,357	12,007,430	264.7300	379,640			315,843	...	315,843	(283,761)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	31	10,609	346.8100	388			532	...	532	(56)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	...2,256	...785,264	...348.0100	...27,280			...36,995	...	...36,995	(4,269)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	353	122,815	347.8400	4,301			5,838	...	5,838	(665)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	293	105,328	359.7400	2,111			2,372	...	2,372	(665)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	...5,842	...2,036,608	...348.6400	...68,872			...92,766	...	...92,766	(11,238)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	...32,428	...11,504,870	...354.7800	...293,799			...364,678	...	...364,678	(70,698)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	6,686	2,369,315	354.3500	61,715			77,195	...	77,195	(14,486)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	188	67,379	358.3400	1,448			1,679	...	1,679	(425)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	57	15,277	267.6400	284			196	...	196	(361)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	7,118	2,514,501	353.2600	68,902			87,710	...	87,710	(15,151)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	...11,484	...3,998,377	...348.1800	...174,437			...208,149	...	...208,149	(19,691)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	...16,512	...5,752,511	...348.3900	...249,162			...296,864	...	...296,864	(28,358)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	...55,677	...19,842,280	...356.3800	...647,527			...716,837	...	...716,837	(98,666)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	...52,017	...18,121,721	...348.3800	...784,938			...935,579	...	...935,579	(89,329)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	...43,239	...15,384,712	...355.8100	...512,809			...571,050	...	...571,050	(76,608)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	..114,757	...40,693,831	...354.6100	...1,417,244			...1,597,716	...	...1,597,716	(203,016)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	492	130,570	265.1500	2,876			2,238	...	2,238	(3,401)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	641	170,655	266.2900	3,480			2,572	...	2,572	(4,261)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.28

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	786	209,063	265.9500	4,363	.....	.....	.....3,276	...	3,276	(5,288)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	4,100	1,069,011	260.7400	40,999	.....	.....	.....37,080	.....	.....37,080	(28,188)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	11,841	3,079,717	260.0800	121,848	.....	.....	.....111,566	.....	.....111,566	(82,527)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	18,280	4,869,685	266.4000	141,484	.....	.....	.....113,254	...	113,254	(109,227)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	20,066	5,218,098	260.0500	206,878	.....	.....	.....189,402	.....	.....189,402	(139,930)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/12/2019	8,785	3,065,564	348.9500	93,298	.....	.....	.....138,051	.....	.....138,051	(16,946)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/12/2019	12,146	4,308,394	354.7200	99,839	.....	.....	.....138,574	...	138,574	(26,149)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/12/2019	3,387	1,219,853	360.1500	21,474	.....	.....	.....27,135	.....	.....27,135	(7,590)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/13/2020	2,374	829,652	349.4800	32,262	.....	.....	.....41,041	.....	.....41,041	(4,096)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/13/2020	26,273	9,172,286	349.1100	361,521	.....	.....	.....460,838	.....	.....460,838	(45,227)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/13/2020	27,912	9,745,642	349.1600	383,506	.....	.....	.....488,620	.....	.....488,620	(48,063)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/13/2020	11,654	4,162,676	357.1800	122,253	.....	.....	.....145,615	.....	.....145,615	(20,542)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/13/2020	46,445	16,563,198	356.6200	496,497	.....	.....	.....595,091	.....	.....595,091	(81,897)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/13/2020	51,291	18,284,223	356.4800	551,378	.....	.....	.....661,303	...	661,303	(90,446)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/13/2020	..184,871	65,701,290	355.3900	2,063,160	.....	.....	.....2,501,115	.....	.....2,501,115	(325,889)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/12/2019	134	46,709	348.0800	1,479	.....	.....	.....2,203	.....	.....2,203	(253)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/12/2019	4,770	1,662,823	348.5900	51,422	.....	.....	.....76,338	...	76,338	(9,121)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/12/2019	108	38,679	359.7400	696	.....	.....	.....886	.....	.....886	(241)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/12/2019	7,357	2,568,949	349.1800	77,323	.....	.....	.....114,260	.....	.....114,260	(14,270)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/12/2019	27,438	9,746,103	355.2100	220,324	.....	.....	.....303,866	...	303,866	(59,445)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/12/2019	1,143	405,907	355.2300	9,176	.....	.....	.....12,639	.....	.....12,639	(2,477)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/12/2019	5,181	1,838,175	354.7600	42,488	.....	.....	.....58,973	...	58,973	(11,162)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.29

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/12/2019	561	201,820	359.9100	3,600	.....	.....	.....4,568	...	4,568	(1,256)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	69	24,077	349.2000	899	.....	.....	.....1,076	...	1,076	(133)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	4,128	1,466,638	355.3100	41,856	.....	.....	.....45,940	...	45,940	(8,849)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	1,214	435,352	358.4800	10,724	.....	.....	.....11,074	...	11,074	(2,670)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/24/2020	7,834	2,740,803	349.8600	124,326	.....	.....	.....133,803	...	133,803	(13,517)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/24/2020	15,628	5,460,890	349.4200	251,462	.....	.....	.....271,569	...	271,569	(26,896)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/24/2020	41,672	14,580,525	349.8900	660,914	.....	.....	.....710,907	...	710,907	(71,912)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/24/2020	5,176	1,857,085	358.7800	61,803	.....	.....	.....60,442	...	60,442	(9,059)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/24/2020	95,871	33,553,073	349.9800	1,516,686	.....	.....	.....1,629,753	...	1,629,753	(165,526)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/24/2020	62,253	22,238,142	357.2200	782,525	.....	.....	.....780,334	...	780,334	(109,281)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/24/2020	58,996	21,066,778	357.0900	744,526	.....	.....	.....743,818	...	743,818	(103,577)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/24/2020	160,598	57,166,461	355.9600	2,103,834	.....	.....	.....2,128,743	...	2,128,743	(282,103)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	6,293	2,205,088	350.3900	78,288	.....	.....	.....92,346	...	92,346	(12,461)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	669	233,552	349.0700	8,772	.....	.....	.....10,507	...	10,507	(1,287)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	5,478	1,918,803	350.3000	68,415	.....	.....	.....80,756	...	80,756	(10,826)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	7,001	2,457,110	350.9500	85,136	.....	.....	.....99,744	...	99,744	(14,021)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	29,224	10,388,020	355.4600	294,580	.....	.....	.....322,325	...	322,325	(62,755)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	100	35,656	357.3500	926	.....	.....	.....979	...	979	(218)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	10,634	3,788,880	356.3000	103,362	.....	.....	.....111,417	...	111,417	(23,030)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	695	249,492	358.8000	6,050	.....	.....	.....6,209	...	6,209	(1,530)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/03/2019	2,989	1,053,445	352.4900	34,877	.....	.....	.....39,314	...	39,314	(6,128)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/03/2019	10,500	3,760,022	358.1100	96,492	.....	.....	.....98,779	...	98,779	(22,890)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.30

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	3,298	1,163,664	352.8200	48,549			50,163	...	50,163	(5,746)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	15,074	5,314,196	352.5300	224,006			232,021	...	232,021	(26,242)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	28,818	10,162,907	352.6600	426,504			441,193	...	441,193	(50,187)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	174	62,796	360.9400	1,966			1,847	...	1,847	(301)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	3,224	1,137,468	352.8500	47,420			48,969	...	48,969	(5,617)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	12,049	4,346,326	360.7200	137,238			129,243	...	129,243	(20,849)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	70,540	24,873,868	352.6200	1,044,700			1,081,726	...	1,081,726	(122,833)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	47,187	17,013,219	360.5500	540,289			510,221	...	510,221	(81,715)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	34,754	12,509,735	359.9500	406,275			386,507	...	386,507	(60,340)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/03/2019	154	54,198	352.3900	1,803			2,034	...	2,034	(315)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	9,914	3,563,041	359.3800	118,081			113,216	...	113,216	(17,250)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	106,016	38,069,131	359.0900	1,275,367			1,226,916	...	1,226,916	(184,630)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/03/2019	1,634	576,048	352.5300	19,037			21,448	...	21,448	(3,353)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/03/2019	5,688	2,006,567	352.7900	65,579			73,587	...	73,587	(11,719)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/03/2019	875	314,593	359.7400	7,468			7,391	...	7,391	(1,917)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/03/2019	18,319	6,570,005	358.6500	164,319			166,416	...	166,416	(40,034)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/03/2019	679	243,713	358.8500	6,038			6,090	...	6,090	(1,485)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/03/2019	5,517	1,976,356	358.2400	50,424			51,469	...	51,469	(12,035)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/03/2019	647	235,341	363.7300	4,600			4,124	...	4,124	(1,402)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/13/2020	73,357	25,608,234	349.0900	1,010,127			1,287,698	...	1,287,698	(126,261)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	192	67,976	353.7100	2,335			2,382	...	2,382	(398)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	32,309	11,617,164	359.5600	306,939			280,734	...	280,734	(69,850)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.31

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	3,002	1,079,905	359.7200	28,340			25,812	...	25,812	(6,492)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	16,538	5,940,101	359.1700	159,761			147,399	...	147,399	(35,727)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	140	51,087	364.1000	1,087			890	...	890	(299)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	10,913	3,921,798	359.3700	104,546			96,006	...	96,006	(23,585)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	1,957	711,906	363.7500	15,422			12,733	...	12,733	(4,179)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/18/2020	425	150,102	352.8900	6,708			6,481	...	6,481	(738)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/18/2020	15,210	5,372,869	353.2400	237,432			228,455	...	228,455	(26,421)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/18/2020	25,105	8,882,170	353.8000	385,112			368,434	...	368,434	(43,657)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/18/2020	29,747	10,515,327	353.4900	460,784			442,209	...	442,209	(51,701)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	226	80,265	354.8900	2,619			2,621	...	2,621	(475)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/18/2020	7,919	2,866,250	361.9300	93,607			80,865	...	80,865	(13,537)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/18/2020	22,860	8,075,066	353.2400	356,845			343,352	...	343,352	(39,710)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/18/2020	25,973	9,391,757	361.6000	310,375			269,407	...	269,407	(44,483)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/18/2020	..110,599	39,119,990	353.7100	1,701,013			1,629,197	...	1,629,197	(192,300)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/18/2020	54,095	19,556,792	361.5300	648,052			562,970	...	562,970	(92,683)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/18/2020	52,740	19,049,533	361.2000	638,676			557,497	...	557,497	(90,527)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/18/2020	489	175,972	359.9200	6,175			5,486	...	5,486	(845)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/18/2020	33,987	12,253,897	360.5500	420,415			370,383	...	370,383	(58,529)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/18/2020	..169,085	60,853,864	359.9000	2,137,240			1,899,083	...	1,899,083	(292,021)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	8,442	2,986,972	353.8400	101,974			103,873	...	103,873	(17,490)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	685	243,001	354.8600	7,937			7,949	...	7,949	(1,437)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	6,085	2,151,605	353.5800	74,300			75,979	...	75,979	(12,564)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.32

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	601	218,398	363.5300	4,782	.....	.....	.....3,971	...	3,971	(1,285)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	8,460	2,989,175	353.3500	104,221	.....	.....	.....106,987	...	106,987	(17,412)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	6,581	2,374,219	360.7600	59,296	.....	.....	.....52,798	...	52,798	(14,232)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	596	219,391	367.8400	3,877	.....	.....	.....2,839	...	2,839	(1,212)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2019	913	323,660	354.5600	11,328	.....	.....	.....10,878	...	10,878	(1,890)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2019	5,675	2,051,039	361.4000	52,950	.....	.....	.....44,301	...	44,301	(12,108)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2019	576	209,988	364.4300	4,702	.....	.....	.....3,640	...	3,640	(1,208)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/29/2020	1,829	649,749	355.1800	28,099	.....	.....	.....25,437	...	25,437	(3,175)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/29/2020	10,010	3,560,894	355.7500	151,044	.....	.....	.....135,851	...	135,851	(17,373)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/29/2020	29,248	10,390,965	355.2700	447,788	.....	.....	.....405,149	...	405,149	(50,767)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/29/2020	8,565	3,042,366	355.2000	131,476	.....	.....	.....118,999	...	118,999	(14,867)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/29/2020	10,021	3,654,285	364.6500	113,542	.....	.....	.....90,291	...	90,291	(16,710)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/29/2020	43,409	15,440,581	355.7000	655,910	.....	.....	.....590,412	...	590,412	(75,346)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/29/2020	28,551	10,387,314	363.8100	332,625	.....	.....	.....268,075	...	268,075	(47,948)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/29/2020	56,398	20,044,959	355.4200	859,505	.....	.....	.....776,277	...	776,277	(97,894)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2019	1,196	425,022	355.3100	14,414	.....	.....	.....13,656	...	13,656	(2,496)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/29/2020	47,246	17,175,724	363.5400	555,610	.....	.....	.....449,465	...	449,465	(79,514)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/29/2020	20,961	7,613,180	363.2000	249,231	.....	.....	.....202,724	...	202,724	(35,369)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/29/2020	39,418	14,285,586	362.4100	481,297	.....	.....	.....395,957	...	395,957	(66,885)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/29/2020	92,032	33,318,247	362.0300	1,137,512	.....	.....	.....941,315	...	941,315	(156,543)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2019	1,379	489,530	355.0100	16,809	.....	.....	.....16,016	...	16,016	(2,869)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2019	4,719	1,680,521	356.1400	54,973	.....	.....	.....51,325	...	51,325	(9,919)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.33

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2019	896	319,484	356.6500	10,221			9,453		9,453	(1,890)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2019	10,207	3,703,385	362.8400	89,410			72,189		72,189	(21,649)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2019	18,991	6,875,187	362.0200	172,440			142,141		142,141	(40,437)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2019	8,759	3,170,940	362.0100	79,622			65,604		65,604	(18,651)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2019	10,802	3,898,899	360.9300	102,839			87,017		87,017	(23,070)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	756	270,549	358.0300	9,121			7,426		7,426	(1,588)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	12,413	4,519,862	364.1200	116,187			81,860		81,860	(25,754)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	194	71,159	367.1000	1,591			1,029		1,029	(389)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	2,148	782,710	364.3700	19,892			13,918		13,918	(4,448)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	365	134,217	367.8900	2,889			1,824		1,824	(723)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/12/2020	8,379	3,004,487	358.5700	126,524			101,197		101,197	(14,407)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/12/2020	31,562	11,301,614	358.0800	483,841			389,526		389,526	(54,345)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/12/2020	27,678	9,908,667	358.0000	425,408			342,797		342,797	(47,667)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/12/2020	4,956	1,773,483	357.8600	76,468			61,757		61,757	(8,538)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/12/2020	21,500	7,891,433	367.0400	247,682			173,616		173,616	(34,800)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/12/2020	52,333	18,746,878	358.2200	798,608			641,912		641,912	(90,078)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	1,941	695,783	358.4200	23,062			18,629		18,629	(4,085)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/12/2020	61,015	22,355,911	366.4000	718,147			508,880		508,880	(99,455)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/12/2020	38,061	13,632,301	358.1700	581,952			467,880		467,880	(65,520)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/12/2020	72,268	26,454,567	366.0600	859,994			613,091		613,091	(118,221)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/12/2020	13,496	4,936,632	365.7900	162,085			116,044		116,044	(22,138)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/12/2020	111,972	40,830,521	364.6500	1,395,169			1,018,492		1,018,492	(185,681)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.34

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/12/2020	49,020	17,870,332	364.5500	612,753	.....	.....	.....448,071	...	448,071	(81,362)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	2,739	981,140	358.1600	32,873	.....	.....	.....26,709	...	26,709	(5,760)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	3,898	1,395,679	358.0400	47,011	.....	.....	.....38,285	...	38,285	(8,193)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	45	16,752	369.3900	335	.....	.....	.....202	...	202	(87)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	670	239,557	357.5100	8,255	.....	.....	.....6,795	...	6,795	(1,405)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	22,782	8,318,683	365.1500	203,895	.....	.....	.....139,613	...	139,613	(46,813)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	11,486	4,185,661	364.4300	106,126	.....	.....	.....74,103	...	74,103	(23,766)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	16,388	5,973,375	364.5000	150,932	.....	.....	.....105,209	...	105,209	(33,889)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/27/2019	3,599	1,286,898	357.5500	38,080	.....	.....	.....36,843	...	36,843	(7,464)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/27/2019	1,627	594,033	365.1900	12,281	.....	.....	.....10,154	...	10,154	(3,299)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/27/2019	651	236,205	363.0800	5,406	.....	.....	.....4,697	...	4,697	(1,343)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	5,599	2,004,326	357.9800	76,482	.....	.....	.....69,847	...	69,847	(9,597)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	23,922	8,545,524	357.2300	334,424	.....	.....	.....308,270	...	308,270	(41,073)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	29,541	10,548,348	357.0700	415,352	.....	.....	.....383,316	...	383,316	(50,738)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	1,677	599,294	357.4500	23,288	.....	.....	.....21,402	...	21,402	(2,877)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	23,814	8,715,382	365.9800	249,569	.....	.....	.....204,868	...	204,868	(38,779)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	84,272	30,097,659	357.1500	1,181,490	.....	.....	.....1,089,723	...	1,089,723	(144,717)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	67,825	24,779,328	365.3400	727,088	.....	.....	.....602,142	...	602,142	(111,157)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	20,698	7,390,589	357.0600	291,020	.....	.....	.....268,689	...	268,689	(35,551)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/27/2019	1,198	428,256	357.6100	12,634	.....	.....	.....12,215	...	12,215	(2,484)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	58,409	21,324,502	365.0900	631,400	.....	.....	.....524,913	...	524,913	(95,952)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	7,653	2,792,051	364.8100	83,499	.....	.....	.....69,723	...	69,723	(12,606)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.35

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	..161,060	...58,593,803	363.8000	1,818,373	.....	.....	.....1,540,390	...	1,540,390	(267,591)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	...38,601	...14,043,080	363.8000	435,806	.....	.....	.....369,183	...	369,183	(64,133)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/27/2019	6,279	...2,245,394	357.6100	66,242	.....	.....	.....64,046	...	64,046	(13,024)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/27/2019	12,368	...4,425,468	357.8200	129,368	.....	.....	.....124,594	...	124,594	(25,677)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/27/2019	518	...185,002	357.2500	5,546	.....	.....	.....5,395	...	5,395	(1,073)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/27/2019	14,278	...5,198,803	364.1100	113,225	.....	.....	.....96,101	...	96,101	(29,255)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/27/2019	3,088	...1,122,463	363.4400	25,263	.....	.....	.....21,762	...	21,762	(6,360)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/27/2019	11,939	...4,336,603	363.2200	98,619	.....	.....	.....85,390	...	85,390	(24,624)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/27/2019	...20,335	...7,387,938	363.3100	167,358	.....	.....	.....144,555	...	144,555	(41,914)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	322	113,850	353.5700	3,220	.....	.....	.....4,142	...	4,142	(643)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	1,759	627,483	356.6400	15,360	.....	.....	.....19,108	...	19,108	(3,610)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	5,233	...1,838,795	351.4100	74,094	.....	.....	.....85,886	...	85,886	(8,931)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	14,585	...5,128,615	351.6300	205,069	.....	.....	.....237,360	...	237,360	(24,907)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	...24,418	...8,594,572	351.9700	339,661	.....	.....	.....392,145	...	392,145	(41,735)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	2,198	771,545	351.0200	31,519	.....	.....	.....36,625	...	36,625	(3,747)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	562	201,392	358.6300	6,273	.....	.....	.....6,845	...	6,845	(957)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	19,442	...6,994,904	359.7900	208,609	.....	.....	.....225,143	...	225,143	(32,983)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	50,237	...17,629,997	350.9400	721,899	.....	.....	.....839,668	...	839,668	(85,620)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	60,632	...21,772,442	359.0900	666,349	.....	.....	.....724,255	...	724,255	(103,159)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	4,950	...1,740,877	351.7200	69,394	.....	.....	.....80,268	...	80,268	(8,454)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	39	13,610	351.2300	428	.....	.....	.....562	...	562	(75)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	...44,980	...16,143,225	358.9000	497,476	.....	.....	.....541,792	...	541,792	(76,581)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.36

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	1,155	414,880	359.1600	12,672			13,756	...	13,756	(1,965)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	691	246,729	356.8600	8,193			9,095	...	9,095	(1,184)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	..108,981	...38,958,474	357.4800	1,265,268			1,396,154	...	1,396,154	(186,323)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	10,085	3,600,493	357.0200	118,900			131,763	...	131,763	(17,258)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	2,828	993,749	351.4200	30,965			40,643	...	40,643	(5,499)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	4,044	1,420,935	351.4000	44,318			58,176	...	58,176	(7,861)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	393	138,061	351.2300	4,340			5,704	...	5,704	(762)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	5,990	2,146,161	358.2900	48,519			59,082	...	59,082	(12,377)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	1,808	648,971	358.9300	14,211			17,162	...	17,162	(3,741)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	3,336	1,190,419	356.8200	28,891			35,861	...	35,861	(6,851)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	10,741	3,830,738	356.6300	93,773			116,725	...	116,725	(22,036)						003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/12/2017	07/06/2018	..253,607	...66,214,199	261.0900	1,176,736			1,053,720	...	1,053,720	...(2,043,952)						003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/12/2017	07/06/2018			281.6700	(0)				...								003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/12/2017	07/06/2018	59,243	...14,726,558	248.5800	711,505			986,451	...	986,451	(488,843)						003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/12/2017	07/06/2018			285.2000	(0)				...								003.....
S&P500 Index CALL Spread (SPX) Options.....	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT09.	07/19/2017	07/13/2018	9,161	...22,528,438	...2,459.2700	1,006,752			2,197,806	...	2,197,806	377,266						003.....
S&P500 Index CALL Spread (SPX) Options.....	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT09.	07/19/2017	07/13/2018			2,729.7900	(0)				...								003.....
S&P500 Index CALL Spread (SPX) Options.....	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT09.	07/19/2017	07/13/2018	4,959	...12,194,807	...2,459.2700	491,706			1,024,492	...	1,024,492	183,658						003.....
S&P500 Index CALL Spread (SPX) Options.....	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT09.	07/19/2017	07/13/2018			2,680.6000	(0)				...								003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30..	07/18/2017	07/13/2018	#####	...18,060,199	...2,459.2700	675,271			2,278,133	...	2,278,133	461,581						003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30..	07/18/2017	07/13/2018	#####	...33,751,073	...2,459.2700	1,113,448			3,880,970	...	3,880,970	795,814						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	89	31,061	349.7900	1,234			1,390	...	1,390	(168)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.37

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	3,524	1,268,050	359.8000	32,424	.....	.....	.....32,149	...	32,149	(7,216)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	579	208,171	359.6100	5,372	.....	.....	.....5,342	.....	.....5,342	(1,185)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	7,125	2,555,460	358.6500	68,901	.....	.....	.....69,628	.....	.....69,628	(14,575)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	7,736	2,778,294	359.1300	73,262	.....	.....	.....73,473	...	73,473	(15,836)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	781	282,879	362.2100	6,451	.....	.....	.....6,130	.....	.....6,130	(1,590)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	363	130,773	359.8300	3,340	.....	.....	.....3,309	.....	.....3,309	(744)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	618	222,536	360.1600	5,592	.....	.....	.....5,514	...	5,514	(1,265)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	1,548	543,900	351.4000	25,152	.....	.....	.....25,515	.....	.....25,515	(2,633)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	6,092	2,152,036	353.2700	93,509	.....	.....	.....93,342	.....	.....93,342	(10,398)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	18,414	6,509,735	353.5300	280,438	.....	.....	.....279,241	.....	.....279,241	(31,438)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	471	165,769	352.1000	5,979	.....	.....	.....6,582	.....	.....6,582	(917)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	7,532	2,753,105	365.5100	77,582	.....	.....	.....67,453	.....	.....67,453	(12,210)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	24,771	8,760,600	353.6600	375,780	.....	.....	.....373,712	.....	.....373,712	(42,296)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	24,633	8,680,201	352.3800	388,710	.....	.....	.....390,921	...	390,921	(41,993)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	534	188,645	352.9700	8,279	.....	.....	.....8,287	.....	.....8,287	(912)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	23,982	8,474,787	353.3800	366,926	.....	.....	.....365,868	.....	.....365,868	(40,939)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	25,664	9,299,101	362.3400	294,366	.....	.....	.....266,784	...	266,784	(42,711)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	25,135	9,112,410	362.5400	286,287	.....	.....	.....258,891	.....	.....258,891	(41,773)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	16,701	6,041,267	361.7300	195,402	.....	.....	.....178,519	.....	.....178,519	(27,906)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	69,335	24,508,702	353.4800	1,057,366	.....	.....	.....1,053,571	...	1,053,571	(118,372)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	77,988	28,151,426	360.9700	935,859	.....	.....	.....862,771	.....	.....862,771	(130,897)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	2,518	892,439	354.3900	29,161	.....	.....	.....31,262	...	31,262	(5,031)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.38

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	6,393	2,262,564	353.9000	96,282			95,529	...	95,529	(10,918)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	63,325	22,850,103	360.8400	763,063			704,653	...	704,653	(106,361)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	954	343,287	359.9000	11,856			11,068	...	11,068	(1,609)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	48,910	17,644,200	360.7500	591,319			546,449	...	546,449	(82,190)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	..157,871	...56,748,180	359.4600	1,990,749			1,867,676	...	1,867,676	(266,934)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	10,583	3,796,685	358.7600	136,518			129,084	...	129,084	(17,943)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	98	35,969	367.7400	624			527	...	527	(188)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	3,092	1,090,438	352.6700	38,371			41,993	...	41,993	(6,068)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	286	100,282	350.3900	3,887			4,354	...	4,354	(544)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	5,804	2,046,077	352.5100	72,496			79,478	...	79,478	(11,368)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	6,873	2,484,882	361.5300	58,560			56,333	...	56,333	(14,028)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	10,033	3,609,994	359.8300	92,199			91,350	...	91,350	(20,541)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/02/2019	112	39,649	354.8300	1,401			1,366	...	1,366	(223)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/02/2019	10,509	3,804,784	362.0600	97,521			84,566	...	84,566	(21,164)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/02/2019	9,551	3,454,561	361.6800	90,070			78,710	...	78,710	(19,266)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/02/2019	6,371	2,299,516	360.9100	62,122			55,059	...	55,059	(12,883)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/02/2019	3,244	1,170,662	360.8200	31,763			28,192	...	28,192	(6,561)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/02/2019	1,020	371,420	363.9800	8,694			7,261	...	7,261	(2,031)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/02/2019	508	185,298	364.7100	4,192			3,445	...	3,445	(1,005)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/04/2020	2,982	1,060,284	355.5400	46,075			41,901	...	41,901	(5,071)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/04/2020	15,803	5,616,793	355.4300	244,944			223,035	...	223,035	(26,876)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/04/2020	23,788	8,454,585	355.4100	368,956			336,013	...	336,013	(40,458)						003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to 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/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/08/2017	08/07/2018	55,684	13,894,174	249.5200	726,671	.....	.....	.....873,448	...	873,448	(383,200)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/08/2017	08/07/2018	.....	.....	.....279.7800	(0)	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/15/2019	353	125,789	355.8900	4,425	.....	.....	.....4,118	...	4,118	(701)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	19,694	7,010,143	355.9500	309,986	.....	.....	.....273,072	...	273,072	(33,384)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	15,413	5,671,984	367.9900	164,769	.....	.....	.....124,374	...	124,374	(24,115)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	863	308,147	356.9000	13,201	.....	.....	.....11,512	...	11,512	(1,461)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	64,519	22,959,147	355.8500	1,018,758	.....	.....	.....898,263	...	898,263	(109,384)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	54,994	20,084,847	365.2200	645,078	.....	.....	.....507,046	...	507,046	(88,651)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	172	62,632	364.6900	2,051	.....	.....	.....1,623	...	1,623	(279)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	40,063	14,601,394	364.4600	481,959	.....	.....	.....382,790	...	382,790	(65,035)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	9,347	3,330,041	356.2700	145,719	.....	.....	.....127,911	...	127,911	(15,836)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	9,823	3,579,294	364.3800	118,465	.....	.....	.....94,206	...	94,206	(15,957)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	750	273,756	364.9400	8,882	.....	.....	.....7,008	...	7,008	(1,213)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/15/2019	1,028	365,398	355.4800	13,085	.....	.....	.....12,240	...	12,240	(2,036)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	104,383	37,939,154	363.4600	1,297,484	.....	.....	.....1,044,613	...	1,044,613	(170,873)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	9,482	3,444,114	363.2200	118,812	.....	.....	.....95,943	...	95,943	(15,551)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/15/2019	2,246	799,706	356.0500	27,941	.....	.....	.....25,941	...	25,941	(4,464)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/15/2019	7,187	2,610,996	363.2700	66,197	.....	.....	.....54,365	...	54,365	(14,232)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/15/2019	5,752	2,086,193	362.6900	54,356	.....	.....	.....45,126	...	45,126	(11,431)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/15/2019	11,665	4,229,462	362.5700	110,703	.....	.....	.....92,207	...	92,207	(23,196)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/15/2019	559	203,446	364.2400	4,932	.....	.....	.....3,970	...	3,970	(1,098)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	3,998	1,425,601	356.5500	61,814	.....	.....	.....54,088	...	54,088	(6,771)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.41

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	16,936	6,030,264	356.0600	265,727	.....	.....	.....233,774	...	233,774	(28,704)	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Bank of America Corp	B4TYDEB6GKMZO031MB27..	08/16/2017	08/15/2018	#####	...25,394,665	...2,464.6100	...1,027,722	.....	.....	.....3,159,137	.....	.....3,159,137	700,443	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Bank of America Corp	B4TYDEB6GKMZO031MB27..	08/16/2017	08/15/2018	#####	...38,954,492	...2,464.6100	...1,398,077	.....	.....	.....4,460,788	.....	.....4,460,788	...1,018,224	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2019	545	194,244	356.2600	6,586	.....	.....	.....6,280	...	6,280	(1,076)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	4,556	1,619,558	355.5000	71,661	.....	.....	.....64,660	.....	.....64,660	(7,697)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	...22,750	8,098,211	355.9600	352,858	.....	.....	.....316,945	.....	.....316,945	(38,414)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	...26,196	9,315,599	355.6100	410,493	.....	.....	.....370,158	...	370,158	(44,256)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	...22,938	8,434,462	367.7100	243,370	.....	.....	.....189,504	.....	.....189,504	(35,839)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	83	29,460	355.0700	1,322	.....	.....	.....1,198	.....	.....1,198	(140)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	...66,186	...23,547,577	355.7800	1,031,836	.....	.....	.....928,816	.....	.....928,816	(111,789)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	...67,234	...24,521,468	364.7200	788,651	.....	.....	.....640,044	...	640,044	(108,374)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	1,013	370,741	365.9400	11,418	.....	.....	.....9,109	.....	.....9,109	(1,614)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	...54,563	...19,875,046	364.2600	649,843	.....	.....	.....530,585	.....	.....530,585	(88,311)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	1,866	661,502	354.5500	30,188	.....	.....	.....27,506	...	27,506	(3,156)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2019	...2,253	799,698	355.0000	28,609	.....	.....	.....27,732	.....	.....27,732	(4,412)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	446	162,744	364.5300	5,273	.....	.....	.....4,288	.....	.....4,288	(721)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	547	198,183	362.2500	6,959	.....	.....	.....5,828	...	5,828	(900)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	..160,713	...58,350,051	363.0700	1,991,233	.....	.....	.....1,650,118	.....	.....1,650,118	(262,651)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	2,981	1,078,998	361.9500	38,307	.....	.....	.....32,187	.....	.....32,187	(4,911)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2019	46	17,033	370.7700	293	.....	.....	.....213	...	213	(81)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2019	4,428	1,576,883	356.1500	53,707	.....	.....	.....51,301	.....	.....51,301	(8,730)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2019	931	330,000	354.5300	12,035	.....	.....	.....11,741	...	11,741	(1,817)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.42

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2019	8,584	3,115,932	362.9900	78,115	.....	.....	.....67,044	...	67,044	(16,860)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2019	158	57,661	366.0100	1,252	.....	.....	.....1,014	...	1,014	(301)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2019	11,188	4,056,145	362.5400	103,826	.....	.....	.....89,844	...	89,844	(22,033)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2019	13,490	4,888,182	362.3600	126,265	.....	.....	.....109,530	...	109,530	(26,591)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2019	1,399	503,964	360.2600	15,528	.....	.....	.....13,038	...	13,038	(2,750)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2019	298	110,296	369.6000	2,202	.....	.....	.....1,537	...	1,537	(536)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2019	425	157,436	370.7600	2,968	.....	.....	.....2,015	...	2,015	(747)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	596	214,610	360.0000	8,662	.....	.....	.....7,057	...	7,057	(989)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	1,386	497,434	359.0000	20,756	.....	.....	.....17,115	...	17,115	(2,309)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	1,256	452,361	360.1400	18,163	.....	.....	.....14,780	...	14,780	(2,082)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	12,643	4,552,994	360.1300	182,939	.....	.....	.....148,825	...	148,825	(20,960)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	29,743	10,700,302	359.7600	435,436	.....	.....	.....355,715	...	355,715	(49,403)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	31,661	11,759,286	371.4100	316,612	.....	.....	.....220,147	...	220,147	(46,864)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	1,151	435,195	377.9800	9,130	.....	.....	.....5,663	...	5,663	(1,514)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	1,901	684,386	360.0400	27,581	.....	.....	.....22,463	...	22,463	(3,153)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2019	1,333	480,004	360.0900	14,890	.....	.....	.....12,546	...	12,546	(2,621)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	6,118	2,261,364	369.6000	65,100	.....	.....	.....46,559	...	46,559	(9,293)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	58,435	21,027,139	359.8400	853,146	.....	.....	.....696,475	...	696,475	(97,022)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	63,352	23,371,853	368.9200	689,904	.....	.....	.....498,426	...	498,426	(97,081)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	4,796	1,770,742	369.1800	51,753	.....	.....	.....37,260	...	37,260	(7,325)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	56,483	20,797,778	368.2100	629,791	.....	.....	.....459,966	...	459,966	(87,328)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	15,156	5,571,715	367.6200	172,326	.....	.....	.....126,975	...	126,975	(23,598)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.43

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	.147,370	...54,114,389	367.2000	1,699,180	.....	.....	.....1,259,650	...	1,259,650	(230,559)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2019	472	170,000	360.0700	5,278	.....	.....	.....4,449	...	4,449	(928)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2019	6,465	2,324,451	359.5500	73,829	.....	.....	.....62,750	...	62,750	(12,720)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2019	...16,033	5,882,585	366.9000	133,717	.....	.....	.....99,143	...	99,143	(30,026)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2019	1,334	492,016	368.8000	10,219	.....	.....	.....7,259	...	7,259	(2,431)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2019	8,921	3,272,445	366.8200	74,670	.....	.....	.....55,457	...	55,457	(16,724)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2019	395	144,849	366.6500	3,334	.....	.....	.....2,483	...	2,483	(743)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2019	...11,716	4,277,662	365.1200	105,793	.....	.....	.....81,315	...	81,315	(22,388)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/20/2019	155	55,233	355.2900	1,719	.....	.....	.....1,910	...	1,910	(301)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/20/2019	5,221	1,892,618	362.5100	42,185	.....	.....	.....42,986	...	42,986	(10,114)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/20/2019	2,438	889,482	364.8200	17,701	.....	.....	.....17,427	...	17,427	(4,642)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	810	287,912	355.5300	11,475	.....	.....	.....11,565	...	11,565	(1,360)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	3,768	1,340,964	355.9200	52,746	.....	.....	.....52,971	...	52,971	(6,327)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	6,068	2,161,429	356.2100	84,161	.....	.....	.....84,323	...	84,323	(10,184)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	...18,366	6,551,575	356.7300	250,507	.....	.....	.....249,910	...	249,910	(30,786)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	...11,213	4,129,415	368.2700	103,720	.....	.....	.....91,492	...	91,492	(17,285)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	6,706	2,511,143	374.4700	49,556	.....	.....	.....40,086	...	40,086	(9,421)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	...13,893	4,954,116	356.5800	190,479	.....	.....	.....190,208	...	190,208	(23,298)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	...15,935	5,827,728	365.7100	161,266	.....	.....	.....146,744	...	146,744	(25,272)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/20/2019	1,109	394,278	355.6800	12,061	.....	.....	.....13,352	...	13,352	(2,150)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	...48,818	...17,402,787	356.4800	671,253	.....	.....	.....671,061	...	671,061	(81,881)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	...35,210	...12,882,114	365.8700	314,069	.....	.....	.....321,833	...	321,833	(55,749)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	...16,059	5,854,582	364.5700	168,939	.....	.....	.....155,848	...	155,848	(25,744)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.44

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	28,224	10,297,388	364.8500	294,090	.....	.....	.....270,419	...	270,419	(45,130)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	25,325	9,212,320	363.7600	274,019	.....	.....	.....254,981	...	254,981	(40,884)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	76,478	27,841,153	364.0400	819,847	.....	.....	.....760,315	...	760,315	(123,173)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/20/2019	968	345,513	357.0900	9,918	.....	.....	.....10,823	...	10,823	(1,887)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/20/2019	269	95,528	355.4000	2,959	.....	.....	.....3,285	...	3,285	(520)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/20/2019	1,508	536,160	355.5600	16,482	.....	.....	.....18,275	...	18,275	(2,924)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/20/2019	2,323	828,602	356.7300	24,180	.....	.....	.....26,482	...	26,482	(4,526)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/20/2019	15,064	5,468,775	363.0300	118,857	.....	.....	.....120,214	...	120,214	(29,091)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/20/2019	2,099	767,229	365.5300	14,735	.....	.....	.....14,345	...	14,345	(3,968)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/20/2019	6,922	2,508,816	362.4200	56,141	.....	.....	.....57,303	...	57,303	(13,416)	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30..	09/18/2017	09/14/2018	#####	30,293,962	2,500.2300	1,167,529	.....	.....	.....3,647,729	...	3,647,729	926,701	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30..	09/18/2017	09/14/2018	#####	45,147,060	2,500.2300	1,540,869	.....	.....	.....4,988,671	...	4,988,671	1,264,223	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/03/2019	890	314,999	354.1300	11,039	.....	.....	.....11,670	...	11,670	(1,697)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/03/2019	381	139,691	366.4700	2,775	.....	.....	.....2,493	...	2,493	(707)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/03/2019	3,311	1,197,278	361.5700	30,100	.....	.....	.....29,168	...	29,168	(6,386)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/03/2019	11,370	4,109,786	361.4600	103,808	.....	.....	.....100,790	...	100,790	(21,939)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/03/2019	4,068	1,466,727	360.5700	38,603	.....	.....	.....37,942	...	37,942	(7,872)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/02/2020	153	54,389	355.4600	2,292	.....	.....	.....2,202	...	2,202	(256)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/02/2020	13,341	4,732,999	354.7600	204,257	.....	.....	.....197,325	...	197,325	(22,364)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/02/2020	7,316	2,595,488	354.7900	111,855	.....	.....	.....108,073	...	108,073	(12,263)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/02/2020	21,216	7,522,515	354.5600	326,734	.....	.....	.....316,259	...	316,259	(35,573)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/02/2020	10,878	3,987,941	366.6000	113,351	.....	.....	.....96,951	...	96,951	(17,018)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/02/2020	8,976	3,340,302	372.1200	77,107			61,256	...	61,256	(13,062)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/03/2019	295	104,489	354.5600	3,595			3,785	...	3,785	(564)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/02/2020	36,320	12,883,723	354.7300	556,419			537,814	...	537,814	(60,886)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/02/2020	33,045	12,030,577	364.0700	375,388			330,640	...	330,640	(52,974)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/02/2020	37,614	13,337,176	354.5800	578,880			560,248	...	560,248	(63,065)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/02/2020	33,095	12,039,361	363.7800	379,602			335,479	...	335,479	(53,185)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/02/2020	24,007	8,723,987	363.3900	278,964			247,627	...	247,627	(38,704)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/02/2020	39,629	14,382,509	362.9300	467,225			417,183	...	417,183	(64,119)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/02/2020	70,700	25,606,862	362.1900	854,764			768,884	...	768,884	(115,013)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/02/2020	78,802	28,523,136	361.9600	959,807			865,640	...	865,640	(128,397)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/03/2019	198	70,058	354.5100	2,415			2,544	...	2,544	(378)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/03/2019	863	305,619	354.3200	10,627			11,210	...	11,210	(1,648)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/03/2019	1,890	671,239	355.1400	22,530			23,577	...	23,577	(3,630)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/03/2019	3,432	1,216,639	354.5100	41,938			44,184	...	44,184	(6,566)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/03/2019	1,858	657,851	354.0600	23,132			24,460	...	24,460	(3,545)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/03/2019	12,105	4,377,701	361.6500	109,669			106,132	...	106,132	(23,339)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/03/2019	8,759	3,182,010	363.2900	73,750			69,724	...	69,724	(16,734)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	04/26/2019	442	115,872	262.3800	3,922			2,751	...	2,751	(3,255)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	04/26/2019	928	244,312	263.2500	7,824			5,329	...	5,329	(6,688)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	07/31/2019	169	44,681	264.1500	1,448			1,002	...	1,002	(1,146)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	07/31/2019	19,900	5,278,345	265.2500	159,793			107,046	...	107,046	(130,594)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	07/31/2019	13,804	3,658,339	265.0200	112,365			75,782	...	75,782	(91,215)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.46

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	07/31/2019	8,421	2,224,931	264.2100	71,832			49,610	...	49,610	(56,956)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	07/31/2019	2,455	654,214	266.4400	18,391			11,862	...	11,862	(15,525)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	07/31/2020	963	247,698	257.1300	14,122			11,233	...	11,233	(6,909)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	07/31/2019	9,528	2,477,948	260.0600	101,954			78,473	...	78,473	(71,173)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	07/31/2019	4,560	1,183,512	259.5200	50,210			39,109	...	39,109	(34,427)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	07/31/2020	195	50,653	259.9200	2,559			1,950	...	1,950	(1,328)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	07/31/2020	298	78,842	264.5100	3,234			2,268	...	2,268	(1,833)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	07/31/2019	132	34,194	259.3000	1,469			1,149	...	1,149	(1,000)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	08/30/2019	9,657	2,572,529	266.4000	74,260			48,636	...	48,636	(60,589)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	08/30/2019	32,464	8,705,313	268.1500	225,303			139,546	...	139,546	(192,032)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	08/30/2019	6,041	1,633,145	270.3600	36,667			21,021	...	21,021	(32,868)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	08/30/2019	4,196	1,095,129	260.9700	43,516			32,949	...	32,949	(30,436)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	08/30/2019	11,015	2,879,948	261.4500	111,475			83,394	...	83,394	(79,050)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	07/31/2020	851	225,290	264.7600	9,139			6,375	...	6,375	(5,200)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	08/30/2019	4,382	1,146,043	261.5600	44,079			32,894	...	32,894	(31,365)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	08/30/2019	778	202,959	260.8700	8,115			6,155	...	6,155	(5,655)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	07/31/2019	169	43,799	259.7800	1,831			1,418	...	1,418	(1,266)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	06/30/2020	6,396	1,707,551	266.9800	61,400			40,686	...	40,686	(37,017)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	04/28/2020	2,617	675,906	258.2900	35,563			27,747	...	27,747	(18,754)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	04/28/2020	18,116	4,768,388	263.2200	199,453			141,985	...	141,985	(117,053)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	05/29/2020	496	128,642	259.1300	6,588			5,073	...	5,073	(3,479)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	05/30/2019	146	38,629	264.1500	1,198			806	...	806	(1,013)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.47

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	04/28/2020	2,834	748,750	264.2400	29,809			20,770	...	20,770	(17,853)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	04/28/2020	2,126	561,429	264.0600	22,558			15,772	...	15,772	(13,456)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	05/29/2020	2,136	554,823	259.7500	27,640			21,051	...	21,051	(14,791)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	04/28/2020	10,214	2,646,293	259.0900	134,311			103,361	...	103,361	(72,123)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	04/28/2020	6,086	1,577,647	259.2200	79,607			61,120	...	61,120	(42,869)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	05/29/2020	598	158,905	265.5500	6,026			4,100	...	4,100	(3,621)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	05/29/2020	1,999	530,823	265.4900	20,194			13,753	...	13,753	(12,120)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	06/30/2020	1,003	268,484	267.5500	9,383			6,142	...	6,142	(5,714)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	06/28/2019	527	140,577	266.8500	3,751			2,335	...	2,335	(3,320)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	06/28/2019	1,346	358,809	266.6100	9,730			6,107	...	6,107	(8,549)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	06/28/2019	748	199,831	267.0900	5,252			3,240	...	3,240	(4,675)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	06/28/2019	110	28,847	261.9400	1,046			761	...	761	(799)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	06/28/2019	118	30,990	262.0900	1,114			807	...	807	(855)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	05/29/2020	2,499	662,500	265.1200	25,663			17,616	...	17,616	(15,298)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	06/28/2019	54	13,831	258.1400	624			499	...	499	(419)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	05/29/2020	6,572	1,738,759	264.5700	69,138			48,038	...	48,038	(40,811)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	08/30/2019	20,075	5,364,744	267.2300	147,153			93,880	...	93,880	(122,582)						003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Goldman Sachs Group	FOR8UP27PHTYVLBNG30..	10/17/2017	10/15/2018	#####	44,865,474	2,553.1700	1,568,811			4,348,148	...	4,348,148	1,260,112						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/18/2017	10/17/2019	615	219,493	356.7600	7,697			7,123	...	7,123	(1,180)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/18/2017	10/16/2020	1,268	453,790	357.9800	19,179			16,570	...	16,570	(2,101)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/18/2017	10/16/2020	10,125	3,624,101	357.9200	153,502			132,678	...	132,678	(16,784)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/18/2017	10/16/2020	3,324	1,187,835	357.3200	51,327			44,632	...	44,632	(5,521)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.49

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	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/I ndex	Wells Fargo & Co. KB1H1DSPRFMYMCUFXT09.	10/23/2017	10/15/2018	9,968	25,448,748	2,553.1700	1,204,075	.....	.....	.....1,823,043	...	1,823,043	149,188	.....	.....	.....	.....	.....	003.....
S&P500 Index CALL Spread (SPX) Options.....	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	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/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/25/2017	10/24/2019	147	40,764	276.7600	794	.....	.....	.....813	...	813	(286)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/25/2017	10/23/2020	4,706	1,290,115	274.1600	40,563	.....	.....	.....39,617	...	39,617	(9,549)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/25/2017	10/23/2020	22,080	6,021,761	272.7200	203,802	.....	.....	.....201,052	...	201,052	(45,973)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/25/2017	10/24/2019	332	91,695	276.5800	1,807	.....	.....	.....1,855	...	1,855	(648)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/25/2017	10/24/2019	1,673	456,219	272.6400	11,613	.....	.....	.....12,470	...	12,470	(3,596)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/25/2017	10/24/2019	1,078	294,475	273.2900	7,198	.....	.....	.....7,675	...	7,675	(2,299)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/25/2017	10/23/2020	1,071	297,769	277.9800	7,670	.....	.....	.....7,257	...	7,257	(1,997)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/25/2017	10/23/2020	1,013	268,672	265.2900	12,973	.....	.....	.....13,386	...	13,386	(2,359)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/25/2017	10/23/2020	1,409	375,252	266.3100	17,289	.....	.....	.....17,754	...	17,754	(3,234)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/25/2017	10/23/2020	7,373	1,966,067	266.6700	89,062	.....	.....	.....91,310	...	91,310	(16,836)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/25/2017	10/23/2020	6,475	1,776,804	274.3900	55,236	.....	.....	.....53,831	...	53,831	(13,081)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/02/2017	10/31/2019	812	291,180	358.7600	10,827	.....	.....	.....8,541	...	8,541	(1,547)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/02/2017	10/31/2019	666	244,459	367.3100	6,269	.....	.....	.....4,271	...	4,271	(1,199)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/02/2017	10/31/2019	991	363,498	366.7700	9,554	.....	.....	.....6,578	...	6,578	(1,798)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/02/2017	10/31/2019	205	75,558	369.2600	1,770	.....	.....	.....1,159	...	1,159	(359)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/02/2017	10/30/2020	1,141	408,955	358.3300	19,105	.....	.....	.....14,787	...	14,787	(1,882)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/02/2017	10/30/2020	9,801	3,518,021	358.9400	161,131	.....	.....	.....123,869	...	123,869	(16,118)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/02/2017	10/30/2020	192	69,000	358.9100	3,164	.....	.....	.....2,433	...	2,433	(316)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/02/2017	10/30/2020	29,824	10,708,857	359.0700	488,515	.....	.....	.....374,915	...	374,915	(49,015)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/02/2017	10/30/2020	2,944	1,090,718	370.5200	33,677	.....	.....	.....22,203	...	22,203	(4,351)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/30/2020	14,223	5,355,026	376.5100	132,841			79,458	...	79,458	(19,046)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/30/2020	47,762	17,148,321	359.0400	782,812			601,150	...	601,150	(78,506)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/31/2019	1,817	654,004	359.9600	23,129			17,925	...	17,925	(3,459)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/30/2020	53,333	19,652,736	368.4900	652,265			443,035	...	443,035	(80,960)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/30/2020	2,286	820,764	359.1100	37,392			28,684	...	28,684	(3,756)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/30/2020	3,897	1,433,385	367.8600	48,629			33,335	...	33,335	(5,960)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/30/2020	52,091	19,159,191	367.8000	651,142			446,889	...	446,889	(79,731)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/30/2020	938	344,166	366.9300	12,062			8,377	...	8,377	(1,450)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/30/2020	124,183	45,520,696	366.5600	1,615,627			1,128,028	...	1,128,028	(192,729)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/30/2020	16,492	6,028,827	365.5700	221,317			156,688	...	156,688	(25,856)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/31/2019	3,471	1,246,355	359.0600	45,750			35,948	...	35,948	(6,618)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/31/2019	224	83,687	373.9200	1,569			925	...	925	(358)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/31/2019	842	301,922	358.5000	11,344			8,985	...	8,985	(1,606)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/31/2019	13,027	4,763,656	365.6700	131,575			92,506	...	92,506	(23,933)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/31/2019	15,558	5,725,302	367.9900	142,203			95,642	...	95,642	(27,782)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/31/2019	22,320	8,167,345	365.9200	222,977			156,097	...	156,097	(40,896)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/31/2019	1,710	624,348	365.1500	17,646			12,530	...	12,530	(3,158)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/14/2017	11/13/2019	839	304,941	363.2500	8,051			6,968	...	6,968	(1,562)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/14/2017	11/13/2020	21,588	8,197,801	379.7400	156,944			103,101	...	103,101	(26,998)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/14/2017	11/13/2020	48,557	17,606,609	362.6000	636,577			529,601	...	529,601	(77,801)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/14/2017	11/13/2020	60,401	22,461,186	371.8700	581,658			431,174	...	431,174	(87,216)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/14/2017	11/13/2020	61,401	22,802,653	371.3700	601,734			449,064	...	449,064	(89,320)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.51

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/14/2017	11/13/2020	..144,778	...53,518,469	369.6600	1,504,239	.....	.....	.....1,148,931	...	1,148,931	(215,669)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/14/2017	11/13/2019	1,328	478,371	360.1300	14,519	.....	.....	.....13,114	...	13,114	(2,508)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/14/2017	11/13/2019	3,221	1,165,415	361.8100	32,823	.....	.....	.....29,003	...	29,003	(6,044)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/14/2017	11/13/2019	10,353	3,819,558	368.9300	77,130	.....	.....	.....60,959	...	60,959	(18,093)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/14/2017	11/13/2019	5,936	2,202,631	371.0400	40,071	.....	.....	.....30,482	...	30,482	(10,013)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/14/2017	11/13/2019	12,016	4,433,383	368.9600	89,398	.....	.....	.....70,614	...	70,614	(20,990)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/14/2017	11/13/2020	312	113,548	363.5400	3,973	.....	.....	.....3,271	...	3,271	(497)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/14/2017	11/13/2020	12,396	4,492,281	362.4000	163,626	.....	.....	.....136,364	...	136,364	(19,891)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/14/2017	11/13/2020	17,122	6,199,512	362.0800	228,235	.....	.....	.....190,943	...	190,943	(27,538)	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Credit Suisse Intl..	E58DKGMJYYYJLN8C3868....	11/16/2017	11/15/2018	#####	...25,903,434	...2,564.6200	...1,258,907	.....	.....	.....2,467,665	...	2,467,665	711,685	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT09.	11/16/2017	11/15/2018	#####	...46,886,913	...2,564.6200	...2,008,495	.....	.....	.....3,917,379	...	3,917,379	...1,080,984	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2019	1,749	632,242	361.5600	20,582	.....	.....	.....16,144	...	16,144	(3,258)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2020	7,597	2,740,863	360.7700	116,770	.....	.....	.....90,084	...	90,084	(12,280)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2020	33,860	...12,180,018	359.7200	537,015	.....	.....	.....419,213	...	419,213	(55,063)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2020	19,327	...7,309,089	378.1800	167,952	.....	.....	.....101,627	...	101,627	(24,902)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2020	77,092	...27,785,398	360.4200	...1,197,234	.....	.....	.....927,432	...	927,432	(124,872)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2020	69,201	...25,603,008	369.9800	795,120	.....	.....	.....546,116	...	546,116	(102,257)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2020	48,532	...17,923,176	369.3100	570,245	.....	.....	.....395,193	...	395,193	(72,348)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2020	...166,032	...61,132,813	368.2000	...2,022,264	.....	.....	.....1,423,211	...	1,423,211	(250,938)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2019	896	324,752	362.4300	10,188	.....	.....	.....7,885	...	7,885	(1,662)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2019	3,245	1,171,795	361.1400	38,839	.....	.....	.....30,649	...	30,649	(6,057)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2019	1,834	688,378	375.4200	11,772	.....	.....	.....7,145	...	7,145	(2,796)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.52

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2019	17,811	6,554,870	368.0200	160,123	.....	.....	.....112,933	...	112,933	(31,284)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2019	17,569	6,484,633	369.1000	150,564	.....	.....	.....104,152	...	104,152	(30,377)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2019	157	57,777	367.5400	1,443	.....	.....	.....1,027	...	1,027	(277)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2019	16,584	6,094,053	367.4700	152,737	.....	.....	.....108,760	...	108,760	(29,343)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2020	834	299,084	358.4500	13,751	.....	.....	.....10,875	...	10,875	(1,366)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	11/28/2017	09/27/2019	810	211,054	260.6500	13,939	.....	.....	.....12,200	...	12,200	(2,052)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	11/28/2017	09/29/2020	7,461	1,952,516	261.6900	139,388	.....	.....	.....115,866	...	115,866	(16,617)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	11/28/2017	09/29/2020	1,897	511,493	269.5700	26,230	.....	.....	.....20,339	...	20,339	(3,807)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	11/28/2017	09/29/2020	11,289	3,047,014	269.9100	153,911	.....	.....	.....118,921	...	118,921	(22,527)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	11/28/2017	09/29/2020	19,434	5,206,843	267.9200	287,039	.....	.....	.....226,328	...	226,328	(39,919)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	11/28/2017	09/27/2019	682	178,978	262.4200	10,877	.....	.....	.....9,365	...	9,365	(1,711)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	11/28/2017	09/27/2019	1,545	419,981	271.7900	15,650	.....	.....	.....11,939	...	11,939	(3,456)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	11/28/2017	09/27/2019	1,510	404,699	267.9700	18,599	.....	.....	.....15,015	...	15,015	(3,592)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	11/28/2017	09/27/2019	1,640	439,997	268.3400	19,827	.....	.....	.....15,926	...	15,926	(3,884)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	11/28/2017	09/27/2019	1,335	360,097	269.7500	15,035	.....	.....	.....11,840	...	11,840	(3,098)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	11/28/2017	09/29/2020	10,817	2,964,277	274.0400	123,927	.....	.....	.....91,404	...	91,404	(20,082)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	11/28/2017	09/29/2020	2,335	611,477	261.8700	43,341	.....	.....	.....35,980	...	35,980	(5,189)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	11/28/2017	09/29/2020	2,028	531,735	262.2200	37,167	.....	.....	.....30,773	...	30,773	(4,487)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	11/30/2017	08/30/2019	62	15,872	257.7800	1,425	.....	.....	.....1,066	...	1,066	(155)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	11/30/2017	08/31/2020	1,045	283,067	270.9400	16,532	.....	.....	.....10,285	...	10,285	(2,084)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	11/30/2017	08/31/2020	2,552	661,175	259.0700	61,184	.....	.....	.....44,028	...	44,028	(5,876)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	11/30/2017	08/31/2020	2,510	652,137	259.8600	58,670	.....	.....	.....41,881	...	41,881	(5,736)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.53

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017	08/31/2020	5,261	1,365,033	259.4400	124,666			89,375	...	89,375	(12,074)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017	08/31/2020	754	202,107	268.1000	13,274			8,605	...	8,605	(1,563)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017	08/31/2020	10,823	2,878,215	265.9400	206,051			137,336	...	137,336	(23,112)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017	08/31/2020	3,036	789,717	260.1500	70,309			50,040	...	50,040	(6,921)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017	08/31/2020	358	95,449	266.8400	6,594			4,346	...	4,346	(754)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017	08/31/2020	10,392	2,780,065	267.5200	186,916			122,114	...	122,114	(21,717)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017	08/31/2020	...18,406	4,884,675	265.3800	357,438			239,848	...	239,848	(39,632)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017	08/30/2019	440	113,993	259.3000	9,628			7,066	...	7,066	(1,103)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017	08/31/2020	128	33,880	265.1000	2,506			1,687	...	1,687	(276)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017	08/31/2020	2,481	656,737	264.7600	49,227			33,278	...	33,278	(5,383)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017	08/30/2019	192	49,552	258.0700	4,399			3,278	...	3,278	(483)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017	08/30/2019	46	12,231	267.4600	718			463	...	463	(109)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017	08/30/2019	356	95,122	267.1000	5,684			3,690	...	3,690	(854)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017	08/30/2019	1,306	349,760	267.8100	20,197			12,933	...	12,933	(3,108)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017	08/30/2019	7,652	2,024,390	264.5400	136,314			92,605	...	92,605	(18,773)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017	08/30/2019	1,390	370,818	266.7200	22,563			14,751	...	14,751	(3,346)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017	08/31/2020	125	32,380	260.0600	2,892			2,060	...	2,060	(284)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	06/28/2019	377	96,651	256.4700	8,545			6,862	...	6,862	(1,001)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	06/30/2020	1,139	294,342	258.4400	26,180			20,039	...	20,039	(2,811)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	06/30/2020	4,637	1,231,265	265.5300	83,062			59,042	...	59,042	(10,724)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	06/30/2020	352	90,672	257.3500	8,393			6,489	...	6,489	(873)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	06/30/2020	8,058	2,076,804	257.7400	189,525			146,009	...	146,009	(19,944)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.54

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	06/30/2020	4,465	1,151,372	257.8500	104,651			80,542		80,542	(11,049)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	06/30/2020	4,497	1,189,166	264.4300	83,906			60,401		60,401	(10,549)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	06/30/2020	1,071	283,105	264.3400	20,048			14,447		14,447	(2,515)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	06/30/2020	4,941	1,314,772	266.1100	86,594			61,131		61,131	(11,333)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	06/30/2020	13,884	3,659,448	263.5700	267,290			194,264		194,264	(32,894)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	06/30/2020	7,570	1,991,400	263.0800	148,318			108,373		108,373	(18,029)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	07/31/2019	206	52,886	256.3900	4,726			3,792		3,792	(533)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	07/31/2019	312	83,599	267.6800	4,463			3,058		3,058	(764)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	07/31/2019	328	85,000	259.4300	6,689			5,191		5,191	(844)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	07/31/2019	85	22,695	268.0100	1,191			811		811	(206)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	07/31/2019	694	182,366	262.7000	12,401			9,217		9,217	(1,769)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	07/31/2019	2,085	551,043	264.2400	34,859			25,324		25,324	(5,265)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	07/31/2019	2,504	657,721	262.6900	44,746			33,261		33,261	(6,380)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	07/31/2020	3,417	925,098	270.7000	50,678			33,740		33,740	(6,974)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	07/31/2020	874	224,817	257.3100	20,970			16,193		16,193	(2,039)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	07/31/2020	95	24,629	257.9500	2,245			1,724		1,724	(222)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	07/31/2020	5,948	1,530,712	257.3300	142,676			110,152		110,152	(13,877)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	07/31/2020	8,486	2,239,132	263.8600	163,140			118,265		118,265	(18,759)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	07/31/2020	8,244	2,181,121	264.5800	154,421			111,044		111,044	(18,106)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	07/31/2020	15,667	4,126,303	263.3800	306,388			223,273		223,273	(34,791)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	06/28/2019	3,212	830,676	258.6100	67,104			52,652		52,652	(8,531)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	06/28/2019	27	7,169	265.6200	418			297		297	(70)						003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to 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/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	06/28/2019	470	124,242	264.4000	7,694			5,573	...	5,573	(1,223)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	06/28/2019	1,741	458,652	263.3900	29,821			21,949	...	21,949	(4,562)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	06/28/2019	515	137,020	266.2800	7,727			5,421	...	5,421	(1,318)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	06/28/2019	476	125,170	262.8400	8,354			6,200	...	6,200	(1,251)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	06/28/2019	445	117,660	264.3400	7,308			5,299	...	5,299	(1,159)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	06/30/2020	89	22,966	258.3900	2,046			1,567	...	1,567	(219)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	06/30/2020	1,009	260,198	257.9100	23,598			18,152	...	18,152	(2,496)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	07/31/2020	3,212	829,043	258.1000	75,157			57,640	...	57,640	(7,454)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	07/31/2020	5,236	1,351,226	258.0700	122,628			94,073	...	94,073	(12,154)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	07/31/2020	2,884	764,611	265.1300	52,950			37,836	...	37,836	(6,303)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	07/31/2020	162	41,827	257.9500	3,812			2,928	...	2,928	(377)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	07/31/2020	1,702	453,972	266.7300	29,448			20,643	...	20,643	(3,662)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	07/31/2020	1,875	500,347	266.8700	32,269			22,582	...	22,582	(4,028)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	07/31/2020	5,590	1,478,138	264.4400	105,238			75,797	...	75,797	(12,292)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/06/2017	09/30/2019	69	18,354	264.5400	733			423	...	423	(456)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/06/2017	09/30/2019	34,558	9,316,227	269.5800	276,812			136,112	...	136,112	(192,724)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/06/2017	09/30/2020	387	102,349	264.2300	5,078			3,097	...	3,097	(2,374)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/06/2017	09/30/2020	127	34,269	269.5800	1,336			725	...	725	(674)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/06/2017	10/30/2019	3,682	991,421	269.2300	30,785			15,611	...	15,611	(20,683)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/06/2017	10/30/2019	4,775	1,273,997	266.8000	45,554			24,939	...	24,939	(29,117)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/06/2017	10/30/2019	5,728	1,537,362	268.3900	50,178			26,137	...	26,137	(33,141)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/06/2017	10/30/2019	15,923	4,246,303	266.6800	153,018			83,992	...	83,992	(97,462)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.56

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	10/30/2019	21,900	5,978,719	273.0000	147,387			65,453	...	65,453	(105,917)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	10/30/2019	16,072	4,446,762	276.6800	86,306			33,105	...	33,105	(65,385)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	10/30/2019	281	76,518	272.2100	1,982			906	...	906	(1,406)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	09/30/2019	594	157,029	264.1500	6,408			3,740	...	3,740	(3,951)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	10/30/2019	29,811	8,126,227	272.5900	205,399			92,693	...	92,693	(146,739)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	10/30/2019	65,245	17,787,690	272.6300	448,884			202,090	...	202,090	(320,607)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	10/30/2020	512	138,133	269.5800	5,457			2,985	...	2,985	(2,707)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	11/29/2019	209	56,595	271.4400	1,572			756	...	756	(1,073)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	11/29/2019	269	72,975	270.8100	2,107			1,034	...	1,034	(1,420)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	11/29/2019	2,919	792,929	271.6300	21,777			10,407	...	10,407	(14,902)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	11/29/2019	2,971	836,724	281.6000	12,004			3,862	...	3,862	(9,296)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	11/29/2019	13,337	3,615,835	271.1100	102,563			49,829	...	49,829	(69,484)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	11/29/2019	31,279	8,464,103	270.6000	247,417			122,285	...	122,285	(166,170)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	11/29/2019	8,031	2,248,018	279.9200	36,219			12,559	...	12,559	(27,653)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	09/30/2019	1,010	265,975	263.2300	11,428			6,836	...	6,836	(6,880)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	11/29/2019	31,138	8,691,620	279.1300	147,595			53,011	...	53,011	(111,948)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	11/29/2019	33,949	9,406,461	277.0800	183,322			71,587	...	71,587	(135,759)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	11/29/2019	77,469	21,472,188	277.1700	416,011			161,863	...	161,863	(308,405)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	11/30/2020	528	145,233	275.1100	4,487			2,169	...	2,169	(2,322)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	09/30/2019	202	55,563	274.8200	1,181			474	...	474	(901)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	09/30/2019	7,338	1,932,797	263.4100	82,181			48,950	...	48,950	(49,729)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	09/30/2019	9,599	2,526,814	263.2400	108,468			64,893	...	64,893	(65,338)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.57

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/06/2017	09/30/2019	18,535	4,977,058	268.5200	157,734	.....	.....	.....80,425	...	80,425	(107,444)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/06/2017	09/30/2019	9,020	2,460,014	272.7300	59,983	.....	.....	.....26,225	.....	.....26,225	(44,242)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/06/2017	09/30/2019	20,383	5,492,523	269.4700	164,284	.....	.....	.....81,101	.....	.....81,101	(114,138)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	01/31/2019	552	136,358	247.0700	16,777	.....	.....	.....14,922	...	14,922	(1,253)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	01/31/2019	396	98,390	248.5600	11,473	.....	.....	.....10,124	.....	.....10,124	(911)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	01/31/2019	532	132,075	248.3500	15,520	.....	.....	.....13,711	.....	.....13,711	(1,222)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	01/31/2020	282	68,258	242.3500	10,101	.....	.....	.....8,768	...	8,768	(650)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	01/31/2020	1,396	337,449	241.8000	50,751	.....	.....	.....44,159	.....	.....44,159	(3,218)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	01/31/2020	753	181,839	241.5400	27,557	.....	.....	.....24,004	.....	.....24,004	(1,735)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	01/31/2020	2,021	499,090	246.9800	64,029	.....	.....	.....54,318	.....	.....54,318	(4,707)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	02/28/2019	154	37,490	243.2200	5,266	.....	.....	.....4,747	...	4,747	(340)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	02/28/2019	874	220,835	252.6600	22,098	.....	.....	.....18,913	.....	.....18,913	(2,066)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	02/28/2019	449	113,589	252.9600	11,230	.....	.....	.....9,589	.....	.....9,589	(1,064)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	02/28/2019	179	44,035	246.2400	5,593	.....	.....	.....4,979	...	4,979	(402)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	02/28/2019	527	136,855	259.5300	10,154	.....	.....	.....8,099	.....	.....8,099	(1,313)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	02/28/2020	515	128,351	249.3800	15,276	.....	.....	.....12,733	.....	.....12,733	(1,192)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	02/28/2020	433	108,060	249.3600	12,870	.....	.....	.....10,728	...	10,728	(1,003)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	02/28/2020	3,897	958,908	246.0700	126,988	.....	.....	.....107,900	.....	.....107,900	(8,957)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	02/28/2020	1,136	287,689	253.3300	29,898	.....	.....	.....24,234	.....	.....24,234	(2,645)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	02/28/2020	3,567	903,338	253.2700	94,079	.....	.....	.....76,292	...	76,292	(8,306)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	02/28/2020	4,907	1,229,814	250.6300	140,361	.....	.....	.....116,030	.....	.....116,030	(11,390)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	03/29/2019	1,439	362,944	252.2900	37,036	.....	.....	.....31,619	...	31,619	(3,330)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.58

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	03/29/2019	175	43,801	249.9500	4,887			4,241	...	4,241	(399)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	03/29/2019	624	158,179	253.4600	15,407			13,032	...	13,032	(1,456)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	03/29/2019	900	231,164	256.7400	19,626			16,094	...	16,094	(2,150)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	03/29/2019	2,018	520,298	257.8400	42,083			34,088	...	34,088	(4,859)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	03/29/2019	1,257	322,015	256.2100	27,974			23,068	...	23,068	(2,988)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	03/29/2019	3,418	887,235	259.5400	66,411			52,685	...	52,685	(8,315)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	03/31/2020	917	230,531	251.3200	25,819			21,210	...	21,210	(2,094)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	03/31/2020	3,686	921,484	250.0100	107,850			89,380	...	89,380	(8,395)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	03/31/2020	10,505	2,624,229	249.8100	309,182			256,565	...	256,565	(23,916)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	03/31/2020	5,034	1,296,361	257.5400	116,191			90,785	...	90,785	(11,488)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	03/31/2020	3,994	1,027,467	257.2500	93,101			72,939	...	72,939	(9,123)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	03/31/2020	16,272	4,151,719	255.1500	406,499			324,344	...	324,344	(37,292)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	04/26/2019	2,748	705,758	256.8400	60,077			48,854	...	48,854	(6,619)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	04/26/2019	687	176,182	256.4100	15,276			12,478	...	12,478	(1,652)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	04/26/2019	293	76,393	260.3000	5,570			4,345	...	4,345	(716)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	04/26/2019	69	17,715	254.9300	1,634			1,354	...	1,354	(166)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	04/26/2019	415	108,092	260.6700	7,746			6,011	...	6,011	(1,013)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	04/28/2020	893	224,999	251.8800	24,826			20,226	...	20,226	(2,122)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	04/28/2020	2,575	643,524	249.9200	75,820			62,591	...	62,591	(6,138)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	04/28/2020	790	197,761	250.3400	22,979			18,918	...	18,918	(1,881)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	04/28/2020	4,659	1,165,338	250.1000	136,488			112,544	...	112,544	(11,103)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	04/28/2020	2,843	731,171	257.1900	66,800			52,151	...	52,151	(6,657)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.59

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	04/28/2020	6,322	1,629,717	257.7900	145,594			113,055	...	113,055	(14,761)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	04/28/2020	2,165	557,412	257.4200	50,491			39,339	...	39,339	(5,065)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	04/28/2020	15,899	4,052,494	254.8900	402,596			320,559	...	320,559	(37,477)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	05/31/2019	289	73,001	252.3200	7,519			6,320	...	6,320	(713)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	05/31/2019	785	200,732	255.8200	17,987			14,662	...	14,662	(1,962)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	05/31/2019	317	80,762	254.5300	7,628			6,294	...	6,294	(789)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	05/31/2019	492	129,543	263.3100	8,288			6,149	...	6,149	(1,239)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	05/31/2019	1,732	448,886	259.1900	34,803			27,341	...	27,341	(4,374)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	05/31/2019	123	31,917	258.9600	2,500			1,969	...	1,969	(311)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	05/31/2019	1,055	278,296	263.8900	17,305			12,721	...	12,721	(2,650)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	05/31/2019	1,329	343,209	258.2500	27,736			22,033	...	22,033	(3,349)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/12/2017	12/11/2019	2,702	976,029	361.2900	33,337			25,592	...	25,592	(4,998)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/12/2017	12/11/2020	1,502	542,525	361.3100	23,334			17,516	...	17,516	(2,410)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/12/2017	12/11/2020	10,016	3,619,141	361.3500	155,442			116,644	...	116,644	(16,070)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/12/2017	12/11/2020	28,672	10,354,961	361.1500	447,860			336,699	...	336,699	(46,066)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/12/2017	12/11/2020	16,527	6,266,273	379.1500	143,456			83,739	...	83,739	(20,822)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/12/2017	12/11/2020	39,021	14,115,821	361.7500	598,581			446,949	...	446,949	(62,439)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/12/2017	12/11/2020	54,860	20,368,603	371.2800	622,667			411,140	...	411,140	(79,326)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/12/2017	12/11/2020	48,304	17,884,003	370.2400	567,570			380,153	...	380,153	(70,867)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/12/2017	12/11/2020	163,710	60,423,643	369.0900	1,997,259			1,358,997	...	1,358,997	(243,818)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/12/2017	12/11/2019	1,430	516,765	361.4700	17,513			13,412	...	13,412	(2,644)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/12/2017	12/11/2019	110	39,737	360.8200	1,384			1,070	...	1,070	(204)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.60

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/12/2017	12/11/2019	4,011	1,450,297	361.5600	48,977			37,450	...	37,450	(7,413)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/12/2017	12/11/2019	603	225,867	374.7400	4,177			2,521	...	2,521	(928)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/12/2017	12/11/2019	6,326	2,333,394	368.8600	57,060			38,734	...	38,734	(10,892)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/12/2017	12/11/2019	14,841	5,484,774	369.5700	129,858			86,956	...	86,956	(25,277)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/12/2017	12/11/2019	158	58,465	370.7100	1,312			860	...	860	(264)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/12/2017	12/11/2019	10,029	3,693,167	368.2400	92,971			63,789	...	63,789	(17,422)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/07/2017	05/31/2019	3,083	806,299	261.5000	56,250			42,870	...	42,870	(7,795)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/07/2017	05/29/2020	93	23,749	255.6400	2,310			1,830	...	1,830	(214)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/07/2017	05/29/2020	2,933	744,763	253.9400	76,929			61,790	...	61,790	(6,747)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/07/2017	05/29/2020	1,953	505,801	259.0000	43,478			33,429	...	33,429	(4,458)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/07/2017	05/29/2020	2,823	716,190	253.7000	74,598			60,028	...	60,028	(6,494)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/07/2017	05/29/2020	2,474	625,632	252.9000	66,988			54,228	...	54,228	(5,687)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/07/2017	05/29/2020	223	57,890	259.6200	4,860			3,715	...	3,715	(507)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/07/2017	05/29/2020	6,644	1,682,015	253.1500	178,559			144,280	...	144,280	(15,278)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/07/2017	05/29/2020	4,699	1,229,585	261.6500	95,413			71,476	...	71,476	(10,557)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/07/2017	05/29/2020	3,711	963,797	259.7100	80,640			61,587	...	61,587	(8,442)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/07/2017	05/29/2020	3,971	1,041,226	262.2200	78,993			58,822	...	58,822	(8,878)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/07/2017	05/29/2020	6,754	1,764,087	261.2100	139,277			104,810	...	104,810	(15,218)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/07/2017	05/29/2020	1,657	426,944	257.6500	38,600			30,050	...	30,050	(3,801)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/07/2017	05/29/2020	16,932	4,379,719	258.6600	381,331			294,124	...	294,124	(38,713)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/14/2017	11/27/2019	378	101,921	269.8100	5,277			3,454	...	3,454	(874)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/14/2017	11/27/2019	1,550	427,964	276.0700	16,015			9,260	...	9,260	(3,139)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.61

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017	11/27/2019	4,133	1,140,242	275.9000	43,068			24,995	...	24,995	(8,405)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017	11/27/2019	1,210	334,642	276.6000	12,164			6,950	...	6,950	(2,416)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017	11/27/2020	51	13,639	269.5400	833			552	...	552	(103)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017	11/27/2020	1,506	424,267	281.8000	15,063			8,370	...	8,370	(2,314)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017	11/27/2020	387	103,979	269.0200	6,483			4,330	...	4,330	(790)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017	11/27/2020	2,195	591,478	269.5200	36,138			23,986	...	23,986	(4,452)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017	11/27/2020	...10,921	2,945,845	269.7500	178,301			118,003	...	118,003	(22,078)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017	11/27/2020	...10,621	2,946,011	277.3700	128,486			76,595	...	76,595	(18,376)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017	11/27/2020	8,518	2,373,284	278.6300	97,737			57,174	...	57,174	(14,272)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017	11/27/2019	236	63,629	269.1700	3,399			2,250	...	2,250	(552)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017	11/27/2020	...20,909	5,774,169	276.1600	265,868			161,300	...	161,300	(37,264)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017	12/13/2019	184	50,783	275.5300	1,979			1,158	...	1,158	(998)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017	12/13/2019	157	45,084	287.2700	879			376	...	376	(216)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017	12/13/2019	175	49,806	284.6200	1,148			532	...	532	(271)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017	12/11/2020	79	21,781	277.1800	965			578	...	578	(140)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017	12/11/2020	541	156,633	289.7500	3,777			1,819	...	1,819	(644)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017	12/11/2020	886	244,886	276.5200	11,168			6,754	...	6,754	(1,600)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017	12/11/2020	2,191	605,211	276.2400	27,945			16,967	...	16,967	(3,982)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017	12/11/2020	3,675	1,018,520	277.1400	45,184			27,080	...	27,080	(6,543)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017	12/11/2020	5,249	1,497,146	285.2500	45,351			23,795	...	23,795	(7,395)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017	11/27/2019	572	154,012	269.2700	8,187			5,411	...	5,411	(1,333)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017	12/11/2020	3,133	891,996	284.7100	27,748			14,705	...	14,705	(4,490)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.62

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017	12/11/2020	14,461	4,094,714	283.1600	137,343			74,828	...	74,828	(21,687)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017	11/27/2019	450	125,123	277.7800	4,259			2,368	...	2,368	(870)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017	11/27/2019	344	92,762	269.5000	4,876			3,210	...	3,210	(800)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017	11/27/2019	2,769	771,280	278.5600	25,117			13,710	...	13,710	(5,216)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017	11/27/2019	82	22,817	278.2200	758			417	...	417	(156)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017	11/27/2019	1,544	430,301	278.7500	13,862			7,532	...	7,532	(2,891)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017	11/27/2019	545	150,184	275.7600	5,716			3,328	...	3,328	(1,112)						003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Wells Fargo & Co. KB1H1DSPRFMYMCUFXT09.	12/18/2017	12/14/2018	#####	51,407,670	2,675.8100	2,021,350			2,475,262	...	2,475,262	852,308						003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Morgan Stanley & Co Intl Ltd 4PQUHN3JPFQFNFB653.	12/18/2017	12/14/2018	#####	29,844,112	2,564.6200	1,325,079			1,667,649	...	1,667,649	606,477						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2017	12/27/2019	1,666	607,149	364.3300	19,981			13,538	...	13,538	(2,997)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2017	12/24/2020	14,008	5,343,114	381.4200	122,014			63,809	...	63,809	(16,778)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2017	12/24/2020	67,725	24,637,805	363.7900	1,047,034			716,113	...	716,113	(106,341)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2017	12/24/2020	72,970	27,248,390	373.4200	834,045			498,346	...	498,346	(101,842)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2017	12/24/2020	55,107	20,560,035	373.0900	636,491			382,382	...	382,382	(77,315)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2017	12/24/2020	..175,557	65,180,714	371.2800	2,150,570			1,327,532	...	1,327,532	(253,084)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2017	12/27/2019	733	267,560	365.0600	8,539			5,714	...	5,714	(1,310)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2017	12/27/2019	3,057	1,113,361	364.1600	36,902			25,074	...	25,074	(5,507)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2017	12/27/2019	13,264	4,925,673	371.3700	118,841			70,832	...	70,832	(21,735)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2017	12/27/2019	14,114	5,263,709	372.9400	117,994			68,161	...	68,161	(22,446)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2017	12/27/2019	13,717	5,081,355	370.4300	127,984			77,708	...	77,708	(22,849)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2017	12/24/2020	73	26,628	363.3700	1,148			789	...	789	(116)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2017	12/24/2020	17,719	6,446,346	363.8100	273,758			187,197	...	187,197	(27,817)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.63

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/28/2017	12/24/2020	...34,342	...12,488,312	363.6500	532,981	.....	.....	.....365,289	...	365,289	(53,986)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/04/2018	04/26/2019	...36,220	9,733,073	268.7200	.....	.....197,762	.....	.....109,781	...	109,781	(87,981)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/04/2018	04/26/2019	.....	.....	.....287.0500	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/04/2018	04/26/2019	..101,679	...27,184,884	267.3600	.....	.....643,628	.....	.....371,524	...	371,524	(272,104)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/04/2018	04/26/2019	.....	.....	.....290.0100	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/04/2018	04/26/2019	...29,403	7,881,891	268.0600	.....	.....177,891	.....	.....100,034	...	100,034	(77,857)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/04/2018	04/26/2019	.....	.....	.....291.5200	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/04/2018	05/30/2019	..156,730	...42,263,939	269.6600	.....	.....872,989	.....	.....477,766	...	477,766	(395,223)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/04/2018	05/30/2019	.....	.....	.....293.0600	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/04/2018	05/30/2019	...56,563	...15,339,834	271.2000	.....	.....256,230	.....	.....134,154	...	134,154	(122,076)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/04/2018	05/30/2019	.....	.....	.....287.1900	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/04/2018	12/27/2019	554	151,606	273.4500	.....	.....6,104	.....	.....1,747	...	1,747	(4,357)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/04/2018	12/27/2019	...21,883	...6,098,906	278.7000	.....	.....184,039	.....	.....41,516	...	41,516	(142,523)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/04/2018	12/27/2019	568	158,549	278.9200	.....	.....4,724	.....	.....1,054	...	1,054	(3,670)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/04/2018	12/27/2019	...90,301	...25,155,038	278.5700	.....	.....764,846	.....	.....173,598	...	173,598	(591,248)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/04/2018	12/27/2019	1,262	345,796	273.9000	.....	.....13,597	.....	.....3,818	...	3,818	(9,779)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/04/2018	12/27/2019	2,813	763,783	271.5200	.....	.....33,981	.....	.....10,537	...	10,537	(23,444)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/04/2018	12/27/2019	988	278,169	281.6100	.....	.....7,082	.....	.....1,381	...	1,381	(5,701)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/04/2018	12/27/2019	7,154	1,948,433	272.3500	.....	.....83,060	.....	.....24,903	...	24,903	(58,157)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/04/2018	12/27/2019	...33,877	9,215,088	272.0200	.....	.....399,404	.....	.....121,432	...	121,432	(277,972)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/04/2018	12/27/2019	...10,623	2,988,234	281.2900	.....	.....77,550	.....	.....15,369	...	15,369	(62,181)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/04/2018	12/27/2019	...25,793	7,233,706	280.4500	.....	.....197,318	.....	.....40,806	...	40,806	(156,512)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.64

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/04/2018	12/27/2019	36	10,135	278.5000	.....	.....309	.....	.....70	...	70	(239)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/09/2020	2,009	735,040	365.8700	.....	.....26,740	.....	.....15,144	...	15,144	(11,596)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/08/2021	16,483	6,342,352	384.7800	.....	.....149,172	.....	.....63,706	...	63,706	(85,466)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/08/2021	46,149	16,909,744	366.4200	.....	.....749,452	.....	.....439,027	...	439,027	(310,425)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/08/2021	53,157	20,005,675	376.3500	.....	.....636,822	.....	.....318,394	...	318,394	(318,428)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/08/2021	40,838	15,346,689	375.7900	.....	.....497,821	.....	.....251,460	...	251,460	(246,361)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/08/2021	..124,477	46,610,469	374.4500	.....	.....1,583,349	.....	.....818,220	...	818,220	(765,129)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/09/2020	936	343,385	366.9900	.....	.....11,930	.....	.....6,614	...	6,614	(5,316)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/09/2020	1,761	644,578	365.9900	.....	.....23,336	.....	.....13,185	...	13,185	(10,151)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/09/2020	4,650	1,741,576	374.5300	.....	.....43,757	.....	.....20,631	...	20,631	(23,126)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/09/2020	7,988	3,006,211	376.3400	.....	.....69,576	.....	.....31,418	...	31,418	(38,158)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/09/2020	9,220	3,451,611	374.3800	.....	.....87,309	.....	.....41,310	...	41,310	(45,999)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/08/2021	59	21,861	368.7800	.....	.....898	.....	.....508	...	508	(390)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/08/2021	15,791	5,784,310	366.3100	.....	.....257,231	.....	.....150,946	...	150,946	(106,285)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/08/2021	34,286	12,564,334	366.4600	.....	.....556,114	.....	.....325,602	...	325,602	(230,512)	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Societe Generale.	O2RNE8IBXP4R0TD8PU41....	01/17/2018	01/15/2019	#####	...57,892,240	...2,786.2400	.....	.....2,262,784	.....	.....1,014,197	...	1,014,197	...(1,248,587)	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Societe Generale.	O2RNE8IBXP4R0TD8PU41....	01/17/2018	01/15/2019	#####	...27,568,019	...2,786.2400	.....	.....1,259,858	.....	.....555,158	...	555,158	(704,701)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/19/2018	08/31/2018	46,895	12,262,065	261.4800	.....	.....650,432	.....	.....212,499	...	212,499	(437,933)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	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/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/19/2018	09/28/2018	55,191	14,574,911	264.0800	.....	.....646,842	.....	.....176,882	...	176,882	(469,960)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	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/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/19/2018	10/31/2018	16,074	4,287,898	266.7600	.....	.....157,525	.....	.....37,037	...	37,037	(120,488)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.65

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 SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	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/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/19/2018	11/30/2018	44,475	12,047,068	270.8700		378,931		58,574	...	58,574	(320,357)						003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	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/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/19/2018	12/28/2018	99,511	27,123,664	272.5700		912,514		117,535	...	117,535	(794,979)						003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/19/2018	12/28/2018			294.2100		(0)			...								003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/19/2018	11/30/2018	96,922	34,953,965	360.6400		1,263,863		583,213	...	583,213	(680,650)						003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	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/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/19/2018	11/30/2018	5,836	2,127,364	364.5100		45,231		19,960	...	19,960	(25,271)						003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	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/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/19/2018	12/28/2018	..120,912	43,838,955	362.5700		1,456,986		643,297	...	643,297	(813,689)						003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	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/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/19/2018	01/17/2019	47,568	17,523,524	368.3900		469,019		153,062	...	153,062	(315,957)						003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	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/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/19/2018	09/28/2018	30,097	10,677,342	354.7700		434,594		271,352	...	271,352	(163,242)						003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	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/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/19/2018	10/31/2018	79,431	28,437,078	358.0100		1,025,454		557,677	...	557,677	(467,777)						003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	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/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/19/2018	11/30/2018	24,512	8,899,748	363.0800		246,589		109,521	...	109,521	(137,068)						003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/19/2018	11/30/2018			381.5000		(0)			...								003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2020	246	91,186	370.7800		3,441		1,408	...	1,408	(2,033)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2021	1,538	569,101	370.0700		26,989		12,535	...	12,535	(14,454)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2021	8,506	3,158,787	371.3800		143,744		65,293	...	65,293	(78,451)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.66

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2021	10,122	3,748,504	370.3400		176,220		81,498	...	81,498	(94,722)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2021	3,968	1,539,936	388.0800		40,117		12,999		12,999	(27,118)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2021	10,898	4,245,273	389.5300		104,952		32,905		32,905	(72,047)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2021	10,615	3,948,849	371.9900		176,323		79,218	...	79,218	(97,105)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2021	10,882	4,029,946	370.3300		189,565		87,660		87,660	(101,905)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2021	14,285	5,434,412	380.4300		184,418		70,519		70,519	(113,899)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2021	38,772	14,421,036	371.9400		645,174		290,015	...	290,015	(355,159)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2021	39,803	15,177,126	381.3100		499,921		187,759	...	187,759	(312,162)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2020	67	24,964	371.1600		928		376		376	(552)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2021	9,819	3,728,886	379.7600		129,415		50,165		50,165	(79,250)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2021	33,068	12,587,589	380.6600		423,929		161,322	...	161,322	(262,607)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2021	34,920	13,199,866	378.0000		485,741		194,987		194,987	(290,754)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2021	90,637	34,395,926	379.4900		1,204,569		469,468		469,468	(735,101)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2020	128	47,455	370.4200		1,817		750	...	750	(1,067)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2020	2,508	933,124	372.0100		33,536		13,314		13,314	(20,222)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2020	7,787	2,954,279	379.3700		77,951		25,448		25,448	(52,503)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2020	497	188,412	379.1300		5,024		1,651	...	1,651	(3,373)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2020	12,280	4,653,312	378.9200		125,261		41,405		41,405	(83,856)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2020	12,851	4,886,241	380.2200		124,270		39,567		39,567	(84,703)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2021	555	205,927	371.1600		9,437		4,303	...	4,303	(5,134)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50.....	01/17/2018	01/16/2020	876	244,451	279.2100		10,169		4,352		4,352	(5,818)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50.....	01/17/2018	01/16/2020	379	108,962	287.7200		2,834		934	...	934	(1,900)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.67

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/17/2018	01/16/2020	331	92,831	280.5500	.....	.....3,602	.....	.....1,484	...	1,484	(2,117)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/17/2018	01/16/2020	1,183	338,698	286.2100	.....	.....9,619	.....	.....3,331	.....	.....3,331	(6,288)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/17/2018	01/16/2020	450	130,934	290.7000	.....	.....2,846	.....	.....845	.....	.....845	(2,001)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/17/2018	01/16/2020	3,307	951,070	287.5800	.....	.....24,941	.....	.....8,255	...	8,255	(16,686)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/17/2018	01/16/2020	4,217	1,213,849	287.8200	.....	.....31,385	.....	.....10,304	.....	.....10,304	(21,082)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/17/2018	01/15/2021	1,603	466,193	290.8400	.....	.....13,770	.....	.....5,144	.....	.....5,144	(8,626)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/17/2018	01/15/2021	1,225	340,516	277.9000	.....	.....18,035	.....	.....8,748	.....	.....8,748	(9,287)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/17/2018	01/15/2021	1,656	461,605	278.7300	.....	.....23,614	.....	.....11,283	.....	.....11,283	(12,331)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/17/2018	01/15/2021	111	32,389	290.9500	.....	.....952	.....	.....355	.....	.....355	(597)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/17/2018	01/15/2021	775	217,351	280.5500	.....	.....10,290	.....	.....4,756	.....	.....4,756	(5,534)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/17/2018	01/15/2021	10,979	3,061,754	278.8800	.....	.....155,641	.....	.....74,164	.....	.....74,164	(81,477)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/17/2018	01/15/2021	11,596	3,320,867	286.3900	.....	.....121,152	.....	.....49,893	.....	.....49,893	(71,259)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/17/2018	01/15/2021	2,732	786,244	287.8200	.....	.....26,834	.....	.....10,715	.....	.....10,715	(16,119)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/17/2018	01/15/2021	12,403	3,559,666	286.9900	.....	.....126,299	.....	.....51,344	.....	.....51,344	(74,955)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/17/2018	01/15/2021	24,866	7,088,573	285.0700	.....	.....274,745	.....	.....116,311	.....	.....116,311	(158,435)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/17/2018	01/15/2021	1,234	356,456	288.7500	.....	.....11,642	.....	.....4,555	.....	.....4,555	(7,087)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/17/2018	01/15/2021	2,973	852,914	286.8500	.....	.....30,460	.....	.....12,420	.....	.....12,420	(18,039)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/17/2018	01/15/2021	1,502	421,366	280.5500	.....	.....19,949	.....	.....9,220	.....	.....9,220	(10,729)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/31/2018	01/30/2020	103	28,791	279.6300	.....	.....889	.....	.....191	.....	.....191	(698)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/31/2018	01/30/2020	80,219	22,860,060	284.9700	.....	.....515,809	.....	.....85,083	.....	.....85,083	(430,726)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/31/2018	01/30/2020	3,445	962,908	279.5000	.....	.....29,938	.....	.....6,478	.....	.....6,478	(23,460)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/31/2018	01/30/2020	2,650	772,827	291.5900	.....	.....11,423	.....	.....1,303	.....	.....1,303	(10,120)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.68

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/31/2018	01/30/2020	3,730	1,041,156	279.1100		33,087		7,291	...	7,291	(25,796)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/31/2018	01/30/2020	13,935	3,880,156	278.4500		127,922		29,059	...	29,059	(98,863)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/31/2018	01/30/2020	18,493	5,312,299	287.2600		104,116		15,174	...	15,174	(88,942)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/31/2018	01/30/2020	26,191	7,507,383	286.6400		152,955		23,060	...	23,060	(129,895)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/31/2018	01/30/2020	42,399	12,096,415	285.3000		267,537		43,363	...	43,363	(224,174)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/31/2018	01/30/2020	591	167,703	283.5500		4,128		732	...	732	(3,396)						003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/01/2018	01/31/2019	57,237	15,911,842	278.0000		372,039		31,627	...	31,627	(340,412)						003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	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/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/01/2018	01/31/2019	10,420	2,904,714	278.7700		63,248		4,955	...	4,955	(58,293)						003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	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/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/01/2018	01/31/2019	33,551	9,424,837	280.9100		165,407		10,281	...	10,281	(155,126)						003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	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/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/05/2018	01/31/2020	585	219,153	374.7800		4,403		2,637	...	2,637	(1,766)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/05/2018	02/02/2021	52,223	19,476,613	372.9500		594,299		375,549	...	375,549	(218,750)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/05/2018	02/02/2021	78,403	30,034,591	383.0800		631,144		340,990	...	340,990	(290,154)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/05/2018	02/02/2021	38,576	14,689,210	380.7900		336,765		188,936	...	188,936	(147,829)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/05/2018	02/02/2021	..118,132	45,003,525	380.9600		1,024,203		573,568	...	573,568	(450,635)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/05/2018	01/31/2020	3,041	1,131,178	372.0100		25,907		16,323	...	16,323	(9,584)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/05/2018	01/31/2020	3,779	1,435,359	379.8300		22,485		12,155	...	12,155	(10,330)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/05/2018	01/31/2020	14,364	5,459,390	380.0700		84,461		45,439	...	45,439	(39,022)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/05/2018	01/31/2020	12,065	4,600,669	381.3100		66,842		34,983	...	34,983	(31,859)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/05/2018	02/02/2021	413	154,212	373.4400		4,625		2,902	...	2,902	(1,723)						003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/05/2018	02/02/2021	9,935	3,709,020	373.3200		111,672		70,218	...	70,218	(41,454)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/05/2018	02/02/2021	13,258	5,177,627	390.5300		81,139		38,374	...	38,374	(42,765)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/05/2018	02/02/2021	25,511	9,532,958	373.6800		283,427		177,272	...	177,272	(106,155)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2018	02/14/2020	2,198	787,616	358.3100		25,367		25,273	...	25,273	(94)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2018	02/12/2021	20,641	7,386,637	357.8700		306,100		282,851	...	282,851	(23,249)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2018	02/12/2021	48,195	...17,248,616	357.8900		714,254		659,946	...	659,946	(54,308)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2018	02/12/2021	55,795	...20,466,234	366.8100		621,558		531,735	...	531,735	(89,823)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2018	02/12/2021	43,012	...15,744,722	366.0500		491,633		423,484	...	423,484	(68,149)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2018	02/12/2021	126,304	...46,138,734	365.3000		1,479,016		1,283,755	...	1,283,755	(195,261)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2018	02/14/2020	3,061	1,095,444	357.8700		35,936		35,944	...	35,944	8						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2018	02/14/2020	6,410	2,340,141	365.0800		55,510		52,136	...	52,136	(3,374)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2018	02/14/2020	458	...168,504	367.7600		3,519		3,212	...	3,212	(307)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2018	02/14/2020	18,394	6,709,701	364.7800		161,498		152,055	...	152,055	(9,443)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2018	02/14/2020	15,897	5,810,734	365.5200		135,126		126,242	...	126,242	(8,884)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2018	02/12/2021	625	...224,039	358.7200		9,025		8,283	...	8,283	(742)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2018	02/12/2021	6,430	2,301,608	357.9500		95,164		87,845	...	87,845	(7,319)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2018	02/12/2021	11,761	4,409,083	374.9000		99,143		77,686	...	77,686	(21,457)						003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653...	02/20/2018	02/15/2019	#####	...29,754,837	...2,731.2000		1,449,061		931,066	...	931,066	(517,995)						003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653...	02/20/2018	02/15/2019	#####	...67,778,816	...2,731.2000		3,022,935		1,849,612	...	1,849,612	...(1,173,323)						003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/22/2018	02/20/2019	50,520	...18,059,302	357.4700		470,844		449,040	...	449,040	(21,804)						003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/22/2018	02/20/2019					(0)			...								003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/22/2018	02/20/2019	16,470	5,918,874	359.3800		126,981		118,669	...	118,669	(8,312)						003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to 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/I ndex	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/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/22/2018	02/20/2019	...51,240	...18,437,747	359.8300	.....	.....416,070	.....	.....381,483	...	381,483	(34,587)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	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/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/22/2018	02/01/2019	4,547	1,669,667	367.1800	.....	.....23,418	.....	.....17,551	...	17,551	(5,867)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	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/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/22/2018	02/01/2019	...26,857	9,980,632	371.6200	.....	.....100,714	.....	.....64,922	...	64,922	(35,792)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	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/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/22/2018	02/01/2019	...37,975	...14,206,332	374.1000	.....	.....117,722	.....	.....68,873	...	68,873	(48,849)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	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/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50.....	02/21/2018	01/31/2020	498	141,746	284.3800	.....	.....2,811	.....	.....1,669	...	1,669	(1,141)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/21/2018	01/31/2020	34	9,750	284.9300	.....	.....186	.....	.....109	...	109	(77)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50.....	02/21/2018	01/31/2020	1,937	549,671	283.7600	.....	.....11,347	.....	.....6,830	...	6,830	(4,517)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50.....	02/21/2018	01/31/2020	4,622	1,356,931	293.6000	.....	.....14,132	.....	.....6,746	...	6,746	(7,387)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/21/2018	01/31/2020	273	80,278	293.6300	.....	.....834	.....	.....398	...	398	(436)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50.....	02/21/2018	01/31/2020	4,443	1,294,979	291.4400	.....	.....15,802	.....	.....7,967	...	7,967	(7,835)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50.....	02/21/2018	01/31/2020	141	41,708	295.8200	.....	.....367	.....	.....166	...	166	(202)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50.....	02/21/2018	02/02/2021	1,006	298,723	297.0800	.....	.....4,140	.....	.....2,102	...	2,102	(2,038)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50.....	02/21/2018	02/02/2021	1,408	400,192	284.2800	.....	.....11,172	.....	.....6,954	...	6,954	(4,217)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50.....	02/21/2018	02/02/2021	2,189	622,931	284.6200	.....	.....17,091	.....	.....10,588	...	10,588	(6,502)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50.....	02/21/2018	02/02/2021	6,317	1,795,264	284.2100	.....	.....50,294	.....	.....31,340	...	31,340	(18,954)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50.....	02/21/2018	02/02/2021	...11,459	3,341,350	291.5900	.....	.....63,285	.....	.....35,308	...	35,308	(27,977)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50.....	02/21/2018	02/02/2021	6,647	1,950,171	293.4000	.....	.....33,388	.....	.....18,076	...	18,076	(15,312)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to 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/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018	02/02/2021	15,386	4,478,827	291.1000	.....	.....87,151	.....	.....49,012	...	49,012	(38,139)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018	02/20/2020	294	80,599	273.9500	.....	.....3,036	.....	.....2,181	.....	.....2,181	(856)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018	02/20/2020	2,839	801,955	282.4500	.....	.....18,393	.....	.....11,500	.....	.....11,500	(6,893)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018	02/20/2020	536	150,280	280.1700	.....	.....3,964	.....	.....2,583	.....	.....2,583	(1,381)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018	02/20/2020	589	166,636	282.7600	.....	.....3,749	.....	.....2,330	.....	.....2,330	(1,419)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018	02/20/2020	475	132,816	279.8900	.....	.....3,562	.....	.....2,333	.....	.....2,333	(1,229)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018	02/20/2020	141	39,721	281.0300	.....	.....994	.....	.....638	.....	.....638	(356)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018	02/20/2020	3,136	884,206	281.9400	.....	.....20,932	.....	.....13,213	.....	.....13,213	(7,719)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018	02/20/2020	535	150,078	280.4100	.....	.....3,901	.....	.....2,532	.....	.....2,532	(1,369)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018	02/19/2021	832	236,143	283.7000	.....	.....6,869	.....	.....4,330	.....	.....4,330	(2,539)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018	02/19/2021	1,018	278,399	273.4600	.....	.....13,117	.....	.....9,344	.....	.....9,344	(3,774)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018	02/19/2021	9,447	2,588,219	273.9700	.....	.....119,222	.....	.....84,470	.....	.....84,470	(34,753)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018	02/19/2021	1,062	291,708	274.7400	.....	.....12,983	.....	.....9,123	.....	.....9,123	(3,860)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018	02/19/2021	1,274	362,262	284.4100	.....	.....10,168	.....	.....6,347	.....	.....6,347	(3,820)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018	02/19/2021	8,711	2,445,262	280.7100	.....	.....82,398	.....	.....54,039	.....	.....54,039	(28,359)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018	02/19/2021	3,699	1,016,358	274.7500	.....	.....45,214	.....	.....31,768	.....	.....31,768	(13,446)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018	02/19/2021	4,729	1,339,115	283.1900	.....	.....39,955	.....	.....25,365	.....	.....25,365	(14,590)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018	02/19/2021	5,171	1,456,244	281.6000	.....	.....46,994	.....	.....30,481	.....	.....30,481	(16,513)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018	02/19/2021	15,297	4,280,808	279.8400	.....	.....150,412	.....	.....99,665	.....	.....99,665	(50,746)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018	02/19/2021	3,557	1,003,021	282.0200	.....	.....31,709	.....	.....20,455	.....	.....20,455	(11,255)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018	02/19/2021	11,263	3,157,711	280.3500	.....	.....108,269	.....	.....71,311	.....	.....71,311	(36,957)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/27/2018	02/26/2020	847	315,606	372.4800	.....	.....6,262	.....	.....4,565	.....	.....4,565	(1,697)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.72

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/26/2021	43,595	15,719,395	360.5800		670,051		540,525	...	540,525	(129,526)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/26/2021	62,447	22,999,902	368.3100		753,737		561,991	...	561,991	(191,746)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/26/2021	45,084	16,595,113	368.0900		548,226		409,635	...	409,635	(138,591)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/26/2021	..167,998	61,739,272	367.5000		2,081,495		1,565,887	...	1,565,887	(515,608)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/26/2020	4,355	1,573,005	361.2200		52,082		43,724	...	43,724	(8,358)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/26/2020	3,427	1,238,032	361.2900		40,846		34,285	...	34,285	(6,561)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/26/2020	13,420	4,920,133	366.6400		128,425		101,310	...	101,310	(27,115)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/26/2020	11,404	4,199,585	368.2700		101,720		78,605	...	78,605	(23,115)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/26/2020	11,339	4,146,266	365.6800		112,932		90,208	...	90,208	(22,724)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/26/2021	14,034	5,069,091	361.2100		211,627		169,719	...	169,719	(41,908)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/26/2021	27,986	10,092,728	360.6300		429,311		346,316	...	346,316	(82,995)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/26/2021	12,941	4,846,742	374.5200		127,083		87,938	...	87,938	(39,145)						003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2018	02/28/2019	56,594	15,362,346	271.4500		207,133		107,624	...	107,624	(99,509)						003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	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/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2018	02/28/2019	12,410	3,419,416	275.5400		30,156		12,483	...	12,483	(17,673)						003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2018	02/28/2019			293.2800		(0)			...								003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2018	02/28/2019	56,625	15,279,167	269.8300		240,657		135,175	...	135,175	(105,482)						003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2018	02/28/2019			293.4300		(0)			...								003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/05/2018	02/28/2020	849	231,163	272.2000		5,495		3,258	...	3,258	(2,237)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/05/2018	02/28/2020	97	26,641	274.3900		551		309	...	309	(242)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/05/2018	02/28/2020	383	104,018	271.5600		2,570		1,549	...	1,549	(1,021)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/05/2018	02/28/2020	57	15,701	275.9000		294		159	...	159	(135)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.73

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/05/2018	02/26/2021	145	39,303	271.6900		1,302		798	...	798	(504)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/05/2018	02/26/2021	1,920	547,298	284.9800		9,218		4,206	...	4,206	(5,012)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/05/2018	02/26/2021	519	146,209	281.6100		2,949		1,462	...	1,462	(1,487)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/05/2018	02/28/2020	1,785	484,346	271.4000		12,100		7,314	...	7,314	(4,786)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/05/2018	02/28/2020	679	196,172	288.8200		1,433		510	...	510	(923)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/05/2018	02/28/2020	5,483	1,487,188	271.2500		37,502		22,747	...	22,747	(14,755)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/05/2018	02/28/2020	5,945	1,684,530	283.3500		18,667		8,069	...	8,069	(10,598)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/05/2018	02/28/2020	15,169	4,116,005	271.3500		103,147		62,420	...	62,420	(40,727)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/05/2018	02/28/2020	16,756	4,716,777	281.5000		59,818		27,440	...	27,440	(32,378)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/05/2018	02/28/2020	22,357	6,278,952	280.8500		83,391		39,053	...	39,053	(44,338)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/05/2018	02/28/2020	60,183	16,833,182	279.7000		242,537		117,622	...	117,622	(124,915)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/12/2018	03/09/2020	6,201	2,222,584	358.4500		72,485		71,773	...	71,773	(712)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/12/2018	03/09/2021	12,270	4,558,881	371.5600		118,279		96,257	...	96,257	(22,022)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/12/2018	03/09/2021	59,502	21,311,957	358.1700		887,180		813,081	...	813,081	(74,099)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/12/2018	03/09/2021	53,496	19,575,384	365.9200		623,767		536,401	...	536,401	(87,366)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/12/2018	03/09/2021	53,907	19,699,705	365.4400		638,257		551,488	...	551,488	(86,769)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/12/2018	03/09/2021	152,019	55,404,717	364.4600		1,859,188		1,619,723	...	1,619,723	(239,465)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/12/2018	03/09/2020	55	20,313	367.7900		433		396	...	396	(37)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/12/2018	03/09/2020	1,445	516,143	357.2000		17,759		17,734	...	17,734	(25)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/12/2018	03/09/2020	10,899	3,961,060	363.4300		103,541		98,609	...	98,609	(4,932)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/12/2018	03/09/2020	16,624	6,062,760	364.7100		149,445		140,680	...	140,680	(8,765)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/12/2018	03/09/2020	13,708	4,980,182	363.3000		130,913		124,859	...	124,859	(6,054)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.74

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/12/2018	03/09/2021	2,195	787,064	358.6300		32,261		29,469	...	29,469	(2,792)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/12/2018	03/09/2021	17,875	6,383,338	357.1100		275,275		254,199		254,199	(21,076)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/12/2018	03/09/2021	26,944	9,634,236	357.5600		409,285		376,765		376,765	(32,520)						003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Wells Fargo & Co. KB1H1DSPRFMYMCUFXT09.	03/16/2018	03/15/2019	#####	45,899,194	2,747.3300		2,139,866		1,004,242	...	1,004,242	...(1,135,624)						003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Wells Fargo & Co. KB1H1DSPRFMYMCUFXT09.	03/16/2018	03/15/2019	#####	26,246,424	2,747.3300		1,337,045		655,336		655,336	(681,709)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2018	03/20/2020	559	153,831	275.1700		5,394		3,918		3,918	(1,476)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2018	03/20/2020	394	112,057	284.4800		2,250		1,416	...	1,416	(834)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2018	03/20/2020	2,794	785,672	281.2200		19,353		12,872	...	12,872	(6,481)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2018	03/20/2020	4,339	1,223,627	282.0100		28,709		18,846		18,846	(9,863)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2018	03/20/2020	4,000	1,122,408	280.6000		28,711		19,290		19,290	(9,421)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2018	03/19/2021	3,296	905,664	274.7600		40,022		28,656	...	28,656	(11,366)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2018	03/19/2021	6,848	1,883,066	274.9700		82,431		58,899		58,899	(23,532)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2018	03/19/2021	6,892	1,894,032	274.8100		83,511		59,766		59,766	(23,745)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2018	03/19/2021	4,808	1,367,992	284.5300		37,912		24,418	...	24,418	(13,495)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2018	03/19/2021	20,897	5,743,015	274.8300		252,991		181,020		181,020	(71,970)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2018	03/19/2021	28,658	8,112,875	283.0900		241,688		158,362		158,362	(83,326)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2018	03/19/2021	17,968	5,066,193	281.9500		159,673		105,969	...	105,969	(53,704)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2018	03/19/2021	56,130	15,742,745	280.4700		533,222		359,577		359,577	(173,645)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/22/2018	03/20/2020	51	18,395	358.9200		539		584		584	45						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/22/2018	03/19/2021	12,167	4,529,238	372.2700		105,849		93,018	...	93,018	(12,831)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/22/2018	03/19/2021	65,561	23,504,106	358.5100		904,080		887,221		887,221	(16,859)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/22/2018	03/19/2021	71,477	26,170,559	366.1400		768,377		713,504	...	713,504	(54,873)						003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2018	03/19/2021	...43,481	...15,900,224	365.6800	.....	.....474,815	.....	.....442,461	...	442,461	(32,354)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2018	03/19/2021	..160,887	...58,757,673	365.2100	.....	.....1,785,850	.....	.....1,669,432	...	1,669,432	(116,418)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2018	03/20/2020	6,918	...2,480,864	358.6100	.....	.....73,677	.....	.....79,937	...	79,937	6,260	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2018	03/20/2020	2,436	873,500	358.6400	.....	.....25,915	.....	.....28,103	...	28,103	2,188	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2018	03/20/2020	...13,505	...4,922,675	364.5000	.....	.....111,554	.....	.....116,536	...	116,536	4,982	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2018	03/20/2020	...5,605	...2,047,906	365.4000	.....	.....44,444	.....	.....46,130	...	46,130	1,686	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2018	03/20/2020	...17,002	...6,192,404	364.2100	.....	.....142,139	.....	.....148,939	...	148,939	6,800	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2018	03/19/2021	4,983	...1,783,708	357.9500	.....	.....69,913	.....	.....68,877	...	68,877	(1,036)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2018	03/19/2021	...20,231	...7,245,285	358.1300	.....	.....282,423	.....	.....277,744	...	277,744	(4,679)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2018	03/19/2021	...22,655	...8,117,189	358.2900	.....	.....314,683	.....	.....309,155	...	309,155	(5,528)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/23/2018	03/21/2019	...85,688	...30,661,912	357.8300	.....	.....614,386	.....	.....763,791	...	763,791	149,405	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	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/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/23/2018	03/21/2019	...30,154	...10,735,871	356.0300	.....	.....234,300	.....	.....293,343	...	293,343	59,043	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	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/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/23/2018	03/21/2019	...91,450	...32,975,178	360.5800	.....	.....556,018	.....	.....674,845	...	674,845	118,827	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/23/2018	03/21/2019	.....	.....	.....394.5600	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/03/2018	04/02/2020	...9,463	...3,373,595	356.5200	.....	.....104,751	.....	.....121,158	...	121,158	16,407	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/03/2018	04/01/2021	...77,806	...27,733,781	356.4500	.....	.....1,103,282	.....	.....1,141,610	...	1,141,610	38,328	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/03/2018	04/01/2021	...70,871	...25,804,727	364.1100	.....	.....784,539	.....	.....773,836	...	773,836	(10,703)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/03/2018	04/01/2021	...72,190	...26,248,117	363.6000	.....	.....812,854	.....	.....804,647	...	804,647	(8,207)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/03/2018	04/01/2021	..158,040	...57,403,423	363.2200	.....	.....1,801,660	.....	.....1,788,665	...	1,788,665	(12,995)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/03/2018	04/02/2020	...1,720	...612,520	356.1600	.....	.....19,330	.....	.....22,378	...	22,378	3,048	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.76

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/03/2018	04/02/2020	2,968	1,074,962	362.1900		25,791		29,069	...	29,069	3,278						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/03/2018	04/02/2020	9,784	3,559,212	363.7900		79,150		88,419	...	88,419	9,269						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/03/2018	04/02/2020	11,104	4,019,936	362.0400		97,156		109,562	...	109,562	12,406						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/03/2018	04/01/2021	7,392	2,635,200	356.4800		104,749		108,345	...	108,345	3,596						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/03/2018	04/01/2021	16,853	6,007,267	356.4600		238,969		247,181	...	247,181	8,212						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/03/2018	04/01/2021	34,695	12,366,321	356.4300		492,321		509,438	...	509,438	17,117						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/03/2018	04/01/2021	14,878	5,508,698	370.2500		133,310		125,425	...	125,425	(7,885)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2018	03/31/2020	227	60,032	265.0200		1,760		1,546	...	1,546	(214)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2018	03/31/2020	79	21,056	265.1600		612		537	...	537	(75)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2018	03/31/2020	71,629	19,600,442	273.6400		328,775		253,800	...	253,800	(74,975)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2018	03/31/2020	8,879	2,344,256	264.0100		72,989		64,937	...	64,937	(8,052)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2018	03/31/2020	2,225	603,386	271.2300		11,924		9,585	...	9,585	(2,339)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2018	03/31/2020	5,065	1,368,663	270.2000		28,974		23,658	...	23,658	(5,316)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2018	03/31/2020	1,216	324,087	266.6200		8,618		7,414	...	7,414	(1,204)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2018	03/31/2020	2,255	596,843	264.7200		17,812		15,711	...	15,711	(2,101)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2018	03/31/2020	659	183,020	277.8800		2,272		1,616	...	1,616	(656)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2018	03/31/2020	3,416	908,747	266.0500		25,037		21,695	...	21,695	(3,342)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2018	03/31/2020	7,075	1,972,933	278.8700		22,781		15,859	...	15,859	(6,922)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2018	03/31/2020	8,175	2,180,027	266.6700		57,797		49,681	...	49,681	(8,116)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2018	03/31/2020	15,093	4,156,031	275.3600		61,882		46,237	...	46,237	(15,645)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2018	03/31/2020	34,432	9,452,653	274.5300		149,091		113,225	...	113,225	(35,866)						003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/11/2018	04/05/2019	..131,580	34,769,912	264.2500		1,013,163		649,302	...	649,302	(363,861)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.78

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2018	04/17/2019	..100,443	...35,765,619	356.0800		1,120,940		1,022,083	...	1,022,083	(98,857)						003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2018	04/17/2019			390.7300		(0)											003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/30/2018	04/27/2020	3,689	...1,008,187	273.2800		36,591		29,766	...	29,766	(6,825)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/30/2018	04/27/2021	10,876	...2,975,038	273.5300		131,190		101,783	...	101,783	(29,407)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/30/2018	04/27/2021	7,664	...2,096,599	273.5500		92,370		71,654	...	71,654	(20,716)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/30/2018	04/27/2021	20,916	...5,723,167	273.6200		251,349		194,873	...	194,873	(56,476)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/30/2018	04/27/2021	1,317	360,524	273.7800		15,719		12,172	...	12,172	(3,547)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/30/2018	04/27/2020	681	...189,979	278.9500		4,965		3,814	...	3,814	(1,151)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/30/2018	04/27/2021	88,055	...24,582,295	279.1700		832,648		617,021	...	617,021	(215,627)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/30/2018	04/27/2020	6,307	...1,762,066	279.3800		44,863		34,295	...	34,295	(10,568)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/30/2018	04/27/2020	816	...227,947	279.4700		5,772		4,408	...	4,408	(1,364)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/30/2018	04/27/2020	7,114	...1,989,684	279.6700		49,768		37,917	...	37,917	(11,851)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/30/2018	04/27/2020	1,635	...457,487	279.7400		11,394		8,674	...	8,674	(2,720)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/30/2018	04/27/2021	52,048	...14,619,782	280.8900		455,230		332,291	...	332,291	(122,940)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/30/2018	04/27/2020	2,142	...602,333	281.2000		13,703		10,248	...	10,248	(3,454)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/30/2018	04/27/2021	39,679	...11,195,447	282.1500		327,399		236,307	...	236,307	(91,092)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/30/2018	04/27/2021	7,988	...2,258,283	282.7200		64,173		46,074	...	46,074	(18,099)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/30/2018	04/27/2020	85	...24,383	285.5200		419		297	...	297	(122)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/02/2018	05/01/2020	225	...80,865	359.2400		2,577		2,583	...	2,583	6						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/02/2018	04/30/2021	29,273	...10,522,372	359.4600		421,820		387,618	...	387,618	(34,202)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/02/2018	04/30/2021	52,866	...19,004,094	359.4800		761,792		699,498	...	699,498	(62,294)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/02/2018	04/30/2021	25,861	...9,653,807	373.3000		236,626		193,906	...	193,906	(42,720)						003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/02/2018	04/30/2021	73,814	26,537,530	359.5200		1,062,180		975,208	...	975,208	(86,972)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/02/2018	04/30/2021	..144,485	53,059,216	367.2300		1,624,011		1,406,916	...	1,406,916	(217,095)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/02/2018	04/30/2021	..121,705	44,628,113	366.6900		1,393,526		1,211,875	...	1,211,875	(181,651)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/02/2018	04/30/2021	..221,589	81,128,176	366.1200		2,583,728		2,258,756	...	2,258,756	(324,972)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/02/2018	05/01/2020	372	139,521	375.4500		2,059		1,814	...	1,814	(245)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/02/2018	05/01/2020	233	86,793	372.3600		1,499		1,362	...	1,362	(137)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/02/2018	05/01/2020	25,258	9,078,581	359.4400		286,926		287,127	...	287,127	201						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/02/2018	05/01/2020	13,928	5,010,541	359.7400		156,275		156,144	...	156,144	(131)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/02/2018	05/01/2020	9,413	3,441,005	365.5600		82,646		79,396	...	79,396	(3,250)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/02/2018	05/01/2020	13,167	4,824,791	366.4300		111,261		106,188	...	106,188	(5,073)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/02/2018	05/01/2020	33,716	12,274,636	364.0600		315,919		306,818	...	306,818	(9,101)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/02/2018	04/30/2021	23,980	8,611,848	359.1200		349,395		321,619	...	321,619	(27,776)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/07/2018	05/05/2020	30	7,955	268.0400		280		168	...	168	(112)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/07/2018	05/05/2020	20,989	5,804,793	276.5600		122,787		60,964	...	60,964	(61,823)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/07/2018	05/05/2020	71,442	19,672,231	275.3600		448,655		229,555	...	229,555	(219,100)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/07/2018	05/05/2020	16,154	4,321,745	267.5400		156,529		94,845	...	94,845	(61,684)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/07/2018	05/05/2020	1,377	375,644	272.8800		9,980		5,411	...	5,411	(4,569)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/07/2018	05/05/2020	1,142	312,124	273.3400		8,073		4,327	...	4,327	(3,746)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/07/2018	05/05/2020	1,219	335,442	275.0700		7,792		4,014	...	4,014	(3,778)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/07/2018	05/05/2020	18,503	5,044,968	272.6500		136,000		74,063	...	74,063	(61,937)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/07/2018	05/05/2021	351	96,120	274.0800		3,195		1,744	...	1,744	(1,451)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/07/2018	05/05/2020	2,104	563,892	267.9800		19,927		11,973	...	11,973	(7,954)						003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/07/2018	05/05/2020	237	66,441	280.7100		1,070		476	...	476	(594)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/07/2018	05/05/2020	3,235	866,362	267.7700		30,996		18,688	...	18,688	(12,308)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/07/2018	05/05/2020	6,192	1,731,955	279.6900		29,847		13,673	...	13,673	(16,174)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/07/2018	05/05/2020	14,325	3,835,536	267.7600		137,229		82,798	...	82,798	(54,431)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/07/2018	05/05/2020	...22,888	6,343,884	277.1700		129,089		63,097	...	63,097	(65,992)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/07/2018	05/05/2020	502	133,603	266.2900		5,188		3,216	...	3,216	(1,972)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/07/2018	05/05/2020	128	34,355	268.6900		1,167		691	...	691	(476)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/14/2018	05/11/2020	9,612	3,467,367	360.7500		121,778		103,363	...	103,363	(18,415)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/14/2018	05/11/2021	48,170	...17,402,390	361.2700		745,191		597,870	...	597,870	(147,321)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/14/2018	05/11/2021	61,092	...22,539,934	368.9500		744,713		556,762	...	556,762	(187,951)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/14/2018	05/11/2021	46,036	...16,968,000	368.5800		568,086		426,127	...	426,127	(141,959)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/14/2018	05/11/2021	...135,730	...49,930,988	367.8700		1,712,912		1,294,183	...	1,294,183	(418,729)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/14/2018	05/11/2020	2,465	891,660	361.7400		30,023		25,292	...	25,292	(4,731)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/14/2018	05/11/2020	9,245	3,393,481	367.0700		90,599		72,705	...	72,705	(17,894)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/14/2018	05/11/2020	11,035	4,071,098	368.9300		99,976		78,668	...	78,668	(21,308)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/14/2018	05/11/2020	6,072	2,224,074	366.2600		61,574		49,799	...	49,799	(11,775)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/14/2018	05/11/2021	11,736	4,240,762	361.3400		181,207		145,276	...	145,276	(35,931)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/14/2018	05/11/2021	26,925	9,721,181	361.0500		419,488		337,006	...	337,006	(82,482)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/14/2018	05/11/2021	27,780	...10,029,291	361.0200		433,097		348,115	...	348,115	(84,982)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/14/2018	05/11/2021	14,807	5,555,241	375.1800		146,884		102,778	...	102,778	(44,106)						003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Societe Generale.	O2RNE8IBXP4R0TD8PU41....	05/16/2018	05/15/2019	#####	...48,857,122	...2,771.4500		2,095,971		2,042,151	...	2,042,151	(53,820)						003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Societe Generale.	O2RNE8IBXP4R0TD8PU41....	05/16/2018	05/15/2019	#####	...37,571,178	...2,771.4500		1,784,631		1,755,031	...	1,755,031	(29,600)						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.81

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/22/2018	05/21/2019	14,894	5,425,902	364.3000		113,939		87,158	...	87,158	(26,781)						003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/22/2018	05/21/2019			391.3400		(0)			...								003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/22/2018	05/21/2019	..195,585	70,594,363	360.9400		1,885,437		1,515,709	...	1,515,709	(369,728)						003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/22/2018	05/21/2019			396.7800		(0)			...								003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/22/2018	05/21/2019	26,260	9,366,176	356.6700		302,779		257,295	...	257,295	(45,484)						003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/22/2018	05/21/2019			387.8900		(0)			...								003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2018	05/22/2020	5,802	2,107,515	363.2700		66,253		55,664	...	55,664	(10,589)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2018	05/21/2021	11,704	4,415,561	377.2800		107,674		74,311	...	74,311	(33,363)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2018	05/21/2021	60,443	..21,941,265	363.0100		884,275		703,965	...	703,965	(180,310)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2018	05/21/2021	60,887	...22,592,207	371.0500		690,461		510,154	...	510,154	(180,307)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2018	05/21/2021	84,331	...31,257,333	370.6500		968,965		718,800	...	718,800	(250,165)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2018	05/21/2021	..127,735	...47,253,149	369.9300		1,502,168		1,122,651	...	1,122,651	(379,517)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2018	05/22/2020	4,640	1,684,118	362.9400		53,687		45,240	...	45,240	(8,447)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2018	05/22/2020	9,766	3,606,468	369.2700		86,824		69,025	...	69,025	(17,799)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2018	05/22/2020	31,520	...11,652,714	369.6900		275,172		217,820	...	217,820	(57,352)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2018	05/22/2020	94	35,045	371.7500		751		582	...	582	(169)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2018	05/22/2020	10,652	3,931,748	369.1200		95,333		75,885	...	75,885	(19,448)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2018	05/21/2021	7,770	2,820,289	362.9800		113,750		90,600	...	90,600	(23,150)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2018	05/21/2021	12,528	4,550,153	363.1900		182,287		144,894	...	144,894	(37,393)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2018	05/21/2021	23,766	8,629,304	363.1000		346,741		275,825	...	275,825	(70,916)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/05/2018	06/04/2020	7,056	2,561,090	362.9900		82,409		69,189	...	69,189	(13,220)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/05/2018	06/04/2021	39,165	...14,210,212	362.8300		582,383		461,854	...	461,854	(120,529)						003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/05/2018	06/04/2021	74,155	27,488,550	370.6900		860,941		635,863	...	635,863	(225,078)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/05/2018	06/04/2021	60,408	22,354,599	370.0600		715,835		531,976	...	531,976	(183,859)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/05/2018	06/04/2021	..131,357	48,557,340	369.6600		1,577,595		1,176,398	...	1,176,398	(401,197)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/05/2018	06/04/2020	4,498	1,631,361	362.6900		53,166		44,746	...	44,746	(8,420)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/05/2018	06/04/2020	8,847	3,263,492	368.9000		80,857		64,484	...	64,484	(16,373)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/05/2018	06/04/2020	8,957	3,312,861	369.8500		78,556		62,094	...	62,094	(16,462)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/05/2018	06/04/2020	7,734	2,848,370	368.3100		72,541		58,137	...	58,137	(14,404)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/05/2018	06/04/2021	13,467	4,884,721	362.7100		200,932		159,551	...	159,551	(41,381)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/05/2018	06/04/2021	20,533	7,445,104	362.5900		307,586		244,390	...	244,390	(63,196)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/05/2018	06/04/2021	36,764	13,338,438	362.8100		547,052		433,879	...	433,879	(113,173)						003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/05/2018	06/04/2021	18,122	6,832,485	377.0200		170,350		117,605	...	117,605	(52,745)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/01/2018	05/29/2020	508	145,565	286.5400		2,391		1,801	...	1,801	(590)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/01/2018	05/29/2020	520	142,508	274.0600		5,043		4,104	...	4,104	(939)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/01/2018	05/29/2020	93	25,388	274.4100		881		716	...	716	(165)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/01/2018	05/29/2020	344	97,974	285.1300		1,768		1,348	...	1,348	(421)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/01/2018	05/29/2020	3,352	916,160	273.2800		33,848		27,632	...	27,632	(6,216)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/01/2018	05/29/2020	462	126,209	273.2100		4,681		3,822	...	3,822	(859)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/01/2018	05/29/2020	3,035	850,754	280.2800		20,918		16,508	...	16,508	(4,410)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/01/2018	05/29/2020	402	112,796	280.5600		2,726		2,148	...	2,148	(578)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/01/2018	05/29/2020	4,216	1,184,463	280.9600		27,925		21,948	...	21,948	(5,977)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/01/2018	05/29/2020	10,096	2,820,118	279.3300		73,478		58,316	...	58,316	(15,162)						003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/01/2018	05/29/2020	1,978	551,738	278.9600		14,700		11,692	...	11,692	(3,009)						003.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50.....	06/01/2018	05/28/2021	483	132,217	273.5100	.....	.....5,923	.....	.....4,580	...	4,580	(1,343)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50.....	06/01/2018	05/28/2021	6,304	1,726,929	273.9600	.....	.....75,807	.....	.....58,520	.....	.....58,520	(17,286)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50.....	06/01/2018	05/28/2021	12,602	3,450,233	273.7900	.....	.....152,621	.....	.....117,896	.....	.....117,896	(34,726)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50.....	06/01/2018	05/28/2021	9,198	2,607,378	283.4600	.....	.....72,589	.....	.....53,302	...	53,302	(19,287)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50.....	06/01/2018	05/28/2021	...20,635	5,654,950	274.0400	.....	.....247,339	.....	.....190,878	.....	.....190,878	(56,461)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50.....	06/01/2018	05/28/2021	...21,813	6,154,796	282.1600	.....	.....182,936	.....	.....135,456	.....	.....135,456	(47,480)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50.....	06/01/2018	05/28/2021	...42,984	...12,079,229	281.0200	.....	.....379,923	.....	.....283,214	...	283,214	(96,708)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG..... BFM8T61CT2L1QCEMIK50.....	06/01/2018	05/28/2021	...96,711	...27,025,028	279.4400	.....	.....918,168	.....	.....690,806	.....	.....690,806	(227,362)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/14/2018	06/12/2020	...12,065	4,385,493	363.5000	.....	.....146,585	.....	.....116,030	.....	.....116,030	(30,555)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/14/2018	06/11/2021	...11,422	4,314,846	377.7600	.....	.....110,110	.....	.....72,016	.....	.....72,016	(38,094)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/14/2018	06/11/2021	...43,924	...15,966,846	363.5100	.....	.....668,525	.....	.....505,889	...	505,889	(162,636)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/14/2018	06/11/2021	...56,785	...21,088,891	371.3800	.....	.....676,312	.....	.....474,660	.....	.....474,660	(201,652)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/14/2018	06/11/2021	...38,696	...14,351,312	370.8700	.....	.....468,613	.....	.....330,547	.....	.....330,547	(138,066)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/14/2018	06/11/2021	..137,076	...50,774,166	370.4100	.....	.....1,684,659	.....	.....1,193,905	...	1,193,905	(490,754)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/14/2018	06/12/2020	1,604	583,214	363.5000	.....	.....19,494	.....	.....15,430	.....	.....15,430	(4,064)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/14/2018	06/12/2020	113	42,286	374.6100	.....	.....858	.....	.....607	.....	.....607	(251)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/14/2018	06/12/2020	7,844	2,899,079	369.5900	.....	.....74,283	.....	.....55,518	...	55,518	(18,765)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/14/2018	06/12/2020	4,022	1,491,417	370.7900	.....	.....36,200	.....	.....26,709	.....	.....26,709	(9,491)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/14/2018	06/12/2020	8,542	3,152,844	369.0900	.....	.....82,603	.....	.....62,067	.....	.....62,067	(20,536)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/14/2018	06/11/2021	...12,002	4,362,782	363.5100	.....	.....182,668	.....	.....138,229	...	138,229	(44,439)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/14/2018	06/11/2021	...14,871	5,407,197	363.6000	.....	.....225,746	.....	.....170,680	.....	.....170,680	(55,066)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/14/2018	06/11/2021	...18,314	6,657,374	363.5200		278,550		210,843	...	210,843	(67,707)						003.....

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SCHEDULE DB - PART A - SECTION 1

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

QE06.84

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/19/2018	06/16/2020	131	35,475	270.7000	.....	.....798	.....	.....635	...	635	(163)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/19/2018	06/16/2020	3,802	1,027,170	270.1500	.....	.....23,916	.....	.....19,171	...	19,171	(4,745)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/19/2018	06/16/2020	38,202	10,649,089	278.7600	.....	.....138,290	.....	.....97,726	...	97,726	(40,564)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/19/2018	06/16/2020	72,029	20,003,096	277.7100	.....	.....280,192	.....	.....201,331	...	201,331	(78,861)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/19/2018	06/16/2020	15,026	4,047,800	269.3900	.....	.....98,870	.....	.....80,020	...	80,020	(18,850)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/19/2018	06/16/2020	9,735	2,631,433	270.3000	.....	.....60,748	.....	.....48,554	...	48,554	(12,194)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/19/2018	06/16/2020	751	207,282	276.1000	.....	.....3,251	.....	.....2,396	...	2,396	(855)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/19/2018	06/16/2020	3,906	1,081,513	276.8900	.....	.....16,053	.....	.....11,686	...	11,686	(4,367)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/19/2018	06/16/2020	3,355	917,827	273.5300	.....	.....17,147	.....	.....13,132	...	13,132	(4,015)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/19/2018	06/16/2020	6,659	1,833,617	275.3600	.....	.....30,232	.....	.....22,561	...	22,561	(7,671)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/19/2018	06/16/2021	228	62,857	275.7600	.....	.....1,514	.....	.....1,051	...	1,051	(463)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/19/2018	06/16/2020	387	104,422	269.8800	.....	.....2,476	.....	.....1,989	...	1,989	(487)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/19/2018	06/16/2020	4,186	1,128,938	269.6700	.....	.....27,128	.....	.....21,852	...	21,852	(5,276)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/19/2018	06/16/2020	570	161,766	283.9000	.....	.....1,430	.....	.....923	...	923	(507)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/19/2018	06/16/2020	2,316	624,765	269.7800	.....	.....14,891	.....	.....11,993	...	11,993	(2,898)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/19/2018	06/16/2020	6,124	1,724,619	281.6100	.....	.....18,189	.....	.....12,217	...	12,217	(5,972)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/19/2018	06/16/2020	12,150	3,280,962	270.0300	.....	.....77,033	.....	.....61,797	...	61,797	(15,236)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/19/2018	06/16/2020	17,397	4,867,843	279.8100	.....	.....58,628	.....	.....40,664	...	40,664	(17,964)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/19/2018	06/16/2020	98	26,257	269.0300	.....	.....657	.....	.....533	...	533	(124)	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Societe Generale.	O2RNE8IBXP4R0TD8PU41....	06/18/2018	06/14/2019	#####	...52,805,800	...2,779.6600	.....	.....1,990,779	.....	.....1,309,959	...	1,309,959	(680,819)	.....	.....	.....	.....	.....	003.....
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity/I ndex	Societe Generale.	O2RNE8IBXP4R0TD8PU41....	06/18/2018	06/14/2019	#####	...35,152,189	...2,779.6600	.....	.....1,472,877	.....	.....985,192	...	985,192	(487,685)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/20/2018	06/19/2019	..232,308	...84,357,935	363.1300	.....	.....1,958,355	.....	.....1,605,054	...	1,605,054	(353,301)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.85

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL SPREAD Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/20/2018	06/19/2019	.....	.....	.....398.7200	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2018	06/19/2020	11,135	4,051,748	363.8600	.....	.....128,169	.....	.....105,725	...	105,725	(22,444)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2018	06/21/2021	47,031	17,106,466	363.7300	.....	.....690,410	.....	.....539,264	...	539,264	(151,146)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2018	06/21/2021	78,650	29,230,232	371.6500	.....	.....899,755	.....	.....653,627	...	653,627	(246,128)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2018	06/21/2021	58,812	21,836,855	371.3000	.....	.....680,454	.....	.....496,079	...	496,079	(184,375)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2018	06/21/2021	..120,985	..44,855,189	370.7500	.....	.....1,425,203	.....	.....1,044,497	...	1,044,497	(380,706)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2018	06/19/2020	3,281	1,192,990	363.6000	.....	.....38,159	.....	.....31,543	...	31,543	(6,616)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2018	06/19/2020	4,426	1,636,326	369.6700	.....	.....40,015	.....	.....31,386	...	31,386	(8,629)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2018	06/19/2020	4,199	1,557,941	371.0700	.....	.....35,729	.....	.....27,641	...	27,641	(8,088)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2018	06/19/2020	8,052	2,975,030	369.4900	.....	.....73,351	.....	.....57,632	...	57,632	(15,719)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2018	06/21/2021	7,161	2,607,212	364.0900	.....	.....103,976	.....	.....80,968	...	80,968	(23,008)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2018	06/21/2021	12,596	4,585,360	364.0200	.....	.....183,278	.....	.....142,817	...	142,817	(40,461)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2018	06/21/2021	15,607	5,676,567	363.7200	.....	.....229,110	.....	.....179,022	...	179,022	(50,088)	.....	.....	.....	.....	.....	003.....
Mozaic Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/22/2018	06/21/2021	7,728	2,921,389	378.0500	.....	.....71,248	.....	.....48,430	...	48,430	(22,818)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/29/2018	06/26/2020	6,268	1,758,293	280.5100	.....	.....46,662	.....	.....33,747	...	33,747	(12,914)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/29/2018	06/26/2020	1,294	362,360	280.0200	.....	.....9,902	.....	.....7,197	...	7,197	(2,705)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/29/2018	06/26/2020	8,438	2,354,405	279.0300	.....	.....68,206	.....	.....50,055	...	50,055	(18,152)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/29/2018	06/28/2021	1,605	440,360	274.3900	.....	.....20,249	.....	.....12,233	...	12,233	(8,015)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/29/2018	06/26/2020	2,988	822,663	275.3600	.....	.....29,362	.....	.....19,422	...	19,422	(9,940)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/29/2018	06/26/2020	1,635	450,069	275.3100	.....	.....16,108	.....	.....14,773	...	14,773	(1,335)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/29/2018	06/28/2021	11,697	3,217,348	275.0500	.....	.....143,664	.....	.....101,173	...	101,173	(42,491)	.....	.....	.....	.....	.....	003.....
Zebra Index CALL Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity/I ndex	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/29/2018	06/26/2020	3,408	953,092	279.6500	.....	.....26,622	.....	.....22,290	...	22,290	(4,332)	.....	.....	.....	.....	.....	003.....

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

QE06.86

Swaps - Hedging Effective - Foreign Exchange

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)			399,559	2,453,500	...	211,181		1,123,500					512,895		100 / 100.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G6750*AC6	D 1.....	Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA76.....	02/26/2015	04/29/2025	.....	30,800,000	3.4125 USD (2.84 GBP)	.....	.....	137,138	4,386,000	...	2,922,095	.....	612,000	.....	.....	.....	402,633	.....	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)	.....	.....	105,504	(452,100)	.....	(1,369,317)	.....	353,100	.....	.....	.....	163,944	.....	100 / 100.....	
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)	.....	.....	103,031	(452,100)	.....	(1,439,957)	.....	353,100	.....	.....	.....	185,920	.....	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)	.....	.....	67,448	2,543,000	...	1,750,136	.....	306,000	.....	.....	.....	211,871	.....	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)	.....	.....	689,304	674,508	...	(710,583)	.....	810,658	.....	.....	.....	564,285	.....	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)	.....	.....	83,644	2,370,000	...	466,639	.....	612,000	.....	.....	.....	402,722	.....	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)	.....	.....	189,434	3,274,200	...	571,068	.....	1,040,400	.....	.....	.....	678,768	.....	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)	.....	.....	66,410	(27,300)	...	(900,271)	.....	397,800	.....	.....	.....	311,590	.....	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)	.....	.....	152,212	(545,100)	...	(1,343,440)	.....	703,800	.....	.....	.....	431,798	.....	100 / 100.....	

SCHEDULE DB - PART A - SECTION 1

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

QE06.87

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 92927KB@0.....	D 1.....	Currenc y	Citibank NA..... E57ODZWZ7FF32TWEFA76...	09/27/2016	11/15/2026	.....	16,218,250	3.143 USD (1.2 EUR)	.....	.....	153,219	(723,550)	.....	(1,467,985)	.....	465,450	.....	.....	234,795	.....	100 / 100.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1591#AV4.....	D 1.....	Currenc y	Citibank NA..... E57ODZWZ7FF32TWEFA76...	11/01/2016	02/20/2027	.....	10,994,400	3.2225 USD (2.52 GBP)	.....	.....	20,913	(891,900)	.....	(1,598,136)	.....	275,400	.....	.....	161,671	.....	100 / 100.....
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- G294A@ AD1.....	D 1.....	Currenc y	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074..	03/09/2017	03/15/2027	.....	15,672,616	3.805 USD (0.49 JPY)	.....	.....	256,291	(578,738)	.....	(667,850)	.....	(278,331)	.....	.....	231,302	.....	100 / 100.....
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- G294A@ AE9.....	D 1.....	Currenc y	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074..	03/09/2017	03/15/2029	.....	15,672,616	3.91 USD (0.58 JPY)	.....	.....	256,827	(578,738)	.....	(662,263)	.....	(278,331)	.....	.....	256,513	.....	100 / 100.....
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- L2289#AA9.....	D 1.....	Currenc y	Citibank NA..... E57ODZWZ7FF32TWEFA76...	05/02/2017	05/11/2027	.....	29,946,524	3.356 USD (0.3 JPY)	.....	.....	456,217	(389,334)	.....	(1,034,902)	.....	(519,551)	.....	.....	445,904	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G7996#AA8.....	D 1.....	Currenc y	Citibank NA..... E57ODZWZ7FF32TWEFA76...	05/24/2017	08/17/2027	.....	32,436,500	3.748 USD (1.77 EUR)	.....	.....	295,593	(1,447,100)	.....	(3,030,212)	.....	930,900	.....	.....	490,236	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G7996#AA8.....	D 1.....	Currenc y	Citibank NA..... E57ODZWZ7FF32TWEFA76...	05/24/2017	08/17/2027	.....	3,355,500	3.748 USD (1.77 EUR)	.....	.....	30,579	(149,700)	.....	(313,470)	.....	96,300	.....	.....	50,714	.....	100 / 100.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AK2.....	D 1.....	Currenc y	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/02/2017	06/26/2029	.....	45,052,000	3.99 USD (2.8 GBP)	.....	.....	213,437	(1,172,500)	.....	(2,337,017)	.....	1,071,000	.....	.....	747,010	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G2616#AM3.....	D 1.....	Currenc y	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	06/08/2017	09/13/2027	.....	34,782,000	3.9875 USD (1.96 EUR)	.....	.....	324,610	(1,438,400)	.....	(3,075,579)	.....	995,100	.....	.....	527,809	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 887389E@9.....	D 1.....	Currenc y	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	08/22/2017	09/07/2027	.....	23,516,000	3.973 USD (2.02 EUR)	.....	.....	220,691	148,000	.....	(972,605)	.....	642,000	.....	.....	356,532	.....	100 / 100.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G6076#AA3.....	D 1.....	Currenc y	Citibank NA..... E57ODZWZ7FF32TWEFA76...	10/18/2017	12/31/2042	.....	14,192,559	4.416 USD (3.12 GBP)	.....	.....	91,969	(60,435)	.....	(406,037)	.....	330,235	.....	.....	351,395	.....	100 / 100.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G6076#AA3.....	D 1.....	Currenc y	Citibank NA..... E57ODZWZ7FF32TWEFA76...	10/18/2017	12/31/2042	.....	20,000,041	4.416 USD (3.12 GBP)	.....	.....	129,603	(85,165)	.....	(572,184)	.....	465,365	.....	.....	495,183	.....	100 / 100.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G8781@AD1.....	D 1.....	Currenc y	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	01/24/2018	04/22/2028	.....	49,747,250	3.821 USD (2.45 GBP)	.....	.....	211,294	3,522,750	.....	3,573,939	.....	3,522,750	.....	.....	779,429	.....	100 / 100.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G7737#AD6.....	D 1.....	Currenc y	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074..	01/25/2018	03/14/2033	.....	11,435,200	4.448 USD (3.02 GBP)	.....	.....	56,340	869,600	.....	1,019,032	.....	869,600	.....	.....	219,328	.....	100 / 100.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G7737#AD6.....	D 1.....	Currenc y	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074..	01/25/2018	03/14/2033	.....	14,294,000	4.448 USD (3.02 GBP)	.....	.....	70,426	1,087,000	.....	1,273,790	.....	1,087,000	.....	.....	274,161	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- N7591#AA9.....	D 1.....	Currenc y	Societe Generale. O2RNE8IBXP4R0TD8PU41....	04/06/2018	03/31/2036	.....	12,400,000	4.693 USD (2.47 EUR)	.....	.....	69,260	716,000	.....	617,425	.....	716,000	.....	.....	261,316	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- N7591#AA9.....	D 1.....	Currenc y	Societe Generale. O2RNE8IBXP4R0TD8PU41....	04/06/2018	03/31/2036	.....	8,680,000	4.693 USD (2.47 EUR)	.....	.....	48,482	501,200	.....	432,197	.....	501,200	.....	.....	182,922	.....	100 / 100.....
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G1591#BD3.....	D 1.....	Currenc y	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	02/22/2018	06/17/2030	.....	9,753,800	4.2845 USD (EURIBOR 6 Months GBP)	.....	.....	24,976	508,900	.....	811,402	.....	508,900	.....	.....	168,748	.....	100 / 100.....
Pay Floating EUR Receive Fixed USD Currency Swap	AFS Bond -- G1591#BB7.....	D 1.....	Currenc y	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	02/22/2018	06/17/2028	.....	22,184,100	4.1975 USD (EURIBOR 6 Months EUR)	.....	.....	33,082	1,152,900	.....	1,690,895	.....	1,152,900	.....	.....	350,281	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G3076#AD8.....	D 1.....	Currenc y	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074..	06/14/2018	06/29/2030	.....	10,503,900	5.309 USD (2.78 EUR)	.....	.....	1,474	(11,700)	.....	101,484	.....	(11,700)	.....	.....	181,974	.....	100 / 100.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G3076#AD8.....	D 1.....	Currenc y	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074..	06/14/2018	06/29/2030	.....	10,503,900	5.309 USD (2.78 EUR)	.....	.....	1,474	(11,700)	.....	101,484	.....	(11,700)	.....	.....	181,974	.....	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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 -- TBD.....	D 1.....	Currency	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074..	06/27/2018	09/27/2030	.....	...11,844,000	4.19 USD (2.74 GBP)	.....	.....	.....	.....(42,300)	...	486	.....	.....(42,300)	.....	.....	.....207,287	.....	100 / 100.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- TBD.....	D 1.....	Currency	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074..	06/27/2018	09/27/2030	.....	...11,844,000	4.19 USD (2.74 GBP)	.....	.....	.....	.....(42,300)	...	486	.....	.....(42,300)	.....	.....	.....207,287	.....	100 / 100.....
0879999. Total-Swaps-Hedging Effective-Foreign Exchange.....										0	0	...4,960,441	...15,107,399	XX	(6,358,069)	0	...18,758,245	0	0	...11,230,198	XXX	XXX
0909999. Total-Swaps-Hedging Effective.....										0	0	...4,960,441	...15,107,399	XX	(6,358,069)	0	...18,758,245	0	0	...11,230,198	XXX	XXX
1179999. Total-Swaps-Foreign Exchange.....										0	0	...4,960,441	...15,107,399	XX	(6,358,069)	0	...18,758,245	0	0	...11,230,198	XXX	XXX
1209999. Total-Swaps.....										0	0	...4,960,441	...15,107,399	XX	(6,358,069)	0	...18,758,245	0	0	...11,230,198	XXX	XXX
1399999. Total-Hedging Effective.....										0	0	...4,960,441	...15,107,399	XX	(6,358,069)	0	...18,758,245	0	0	...11,230,198	XXX	XXX
1409999. Total-Hedging Other.....										...351,120,041	...141,736,309	0	...638,582,573	XX	...638,582,573	(204,827,185)	0	0	0	...11,230,198	XXX	XXX
1449999. TOTAL.....										...351,120,041	...141,736,309	...4,960,441	...653,689,971	XX	...632,224,504	(204,827,185)	...18,758,245	0	0	...11,230,198	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

ESU8.....	1,007	139,614,716	S&P 500 Mini Futures Contract Futures	VAGLB Hedge - Indexed Universal Life	N/A.....	Equity / Index	09/15/2018	CME.....	06/15/2018	..2,772.8841	..2,721.6000	105,735	.....	.....	.....	.....(2,582,156)	(2,582,156)	5,226,086	.....	.....1	50
ESU8.....	2,759	382,783,839	S&P 500 Mini Futures Contract Futures	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity / Index	09/15/2018	CME.....	06/15/2018	..2,774.8013	..2,721.6000	272,097	.....	.....	.....	.....(7,339,119)	(7,339,119)	14,318,542	.....	.....1	50
MFU8.....	1,587	159,027,355	MSCI EAFE Mini Index Futures	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity / Index	09/15/2018	ICE.....	06/15/2018	..2,004.1255	..1,955.4000	906,987	.....	.....	.....	.....(3,866,365)	(3,866,365)	8,236,146	.....	.....1	50
12829999. Total-Long Futures-Hedging Other.....												1,284,819	0	0	0	0	(13,787,639)	(13,787,639)	27,780,774	XXX	XXX
1329999. Total-Long Futures.....												1,284,819	0	0	0	0	(13,787,639)	(13,787,639)	27,780,774	XXX	XXX

Short Futures

Hedging Other

NQU8....	6	872,025	NASDAQ 100 Mini Futures Futures	VAGLB Hedge - Indexed Universal Life	N/A.....	Equity / Index	09/15/2018	CME.....	..06/15/2018	..7,266.8780	..7,066.7500	(750)	.....	.....	.....	.....24,015	24,015	31,139	.....	.....1	20
DMU8....	4	499,290	Dow Jones Industrial Average Mini Futures Futures	VAGLB Hedge - Indexed Universal Life	N/A.....	Equity / Index	09/15/2018	CBT.....	..06/15/2018	249.6450	242.6500	(900)	.....	.....	.....	.....13,990	13,990	20,759	.....	.....1	500
13429999. Total-Short Futures-Hedging Other.....												(1,650)	0	0	0	0	38,005	38,006	51,898	XXX	XXX
1389999. Total-Short Futures.....												(1,650)	0	0	0	0	38,005	38,006	51,898	XXX	XXX
1409999. Total-Hedging Other.....												1,283,169	0	0	0	0	(13,749,634)	(13,749,634)	27,832,672	XXX	XXX
1449999. TOTAL.....												1,283,169	0	0	0	0	(13,749,634)	(13,749,634)	27,832,672	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America	20,748,316	7,084,356	27,832,672
Total Net Cash Deposits.....	20,748,316	7,084,356	27,832,672

(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	27,832,672	.....	.....27,832,672	1,284,819	(1,650)	1,284,819	27,832,672	27,832,672
NAIC 1 Designation											
Bank of America Corp.....	B4TYDEB6GKMZO031MB27	Y.....	Y.....	6,616,285	7,619,925	.....	.....1,003,640	7,619,925	.....	.....1,003,640	0
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573...	Y.....	Y.....	3,970,000	5,332,550	(1,438,400)	0	6,076,237	(4,048,184)	0	2,182,798
BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	Y.....	Y.....	.....	.....	.....(1,717,600)	0	.....	.....(3,680,456)	0	1,178,808
Citibank NA.....	E57ODZWZ7FF32TWEFA76	Y.....	Y.....	.....	.....8,334,708	(3,774,484)	4,560,224	3,493,163	(10,033,780)	0	4,187,175
Credit Suisse Intl.....	E58DKGMJYYYJLN8C3868.	Y.....	Y.....	7,568,000	7,616,448	.....	.....48,448	7,616,448	.....	.....48,448	0
Goldman Sachs Group.....	FOR8UP27PHTHYVLBNG30	Y.....	Y.....	21,619,000	21,688,420	.....	.....69,420	21,688,420	.....	.....69,420	0
HSBC Bank USA NA.....	1IE8VN30JCEQV1H4R804...	Y.....	Y.....	.....	.....	.....(904,200)	0	.....	.....(2,809,274)	0	349,864
JPMorgan Chase & Co.....	7H6GLXDRUGQFU57RNE97	Y.....	Y.....	549,052,000	564,713,701	.....	.....15,661,701	562,017,476	.....	.....12,965,476	614,593
Merrill Lynch Capital Svcs.....	GDWTXX03601TB7DW3U69	Y.....	Y.....	461,000	2,453,500	.....	.....1,992,500	211,180	.....	.....0	512,895
Morgan Stanley & Co Intl Ltd.....	4PQUHN3JPGFNF3BB653.	Y.....	Y.....	4,446,000	4,448,327	.....	.....2,327	4,448,327	.....	.....2,327	0
Societe Generale.....	O2RNE8IBXP4R0TD8PU41..	Y.....	Y.....	9,056,000	8,878,888	.....	.....0	8,711,309	.....	.....0	444,238
UBS AG.....	BFM8T61CT2L1QCEMIK50..	Y.....	Y.....	12,560,000	15,865,647	.....	.....3,305,647	15,865,647	.....	.....3,305,647	0
Wells Fargo & Co.....	KB1H1DSPRFMYMCUFXT09	Y.....	Y.....	13,763,000	13,881,417	.....	.....118,417	13,881,417	.....	.....118,417	0
0299999. Total NAIC 1 Designation.....				629,111,285	660,833,531	(7,834,684)	26,762,324	651,629,549	(20,571,694)	17,513,375	9,470,371
NAIC 2 Designation											
Royal Bank of Scotland PLC.....	RR3QWICWWIPCS8A4S074	Y.....	Y.....	1,520,000	1,956,600	(1,265,476)	0	2,496,762	(1,330,113)	0	1,759,827
0399999. Total NAIC 2 Designation.....				1,520,000	1,956,600	(1,265,476)	0	2,496,762	(1,330,113)	0	1,759,827
0999999. Gross Totals.....				630,631,285	690,622,803	(9,100,160)	54,594,996	655,411,130	(21,903,457)	18,798,194	39,062,870
1. Offset per SSAP No. 64.....											
2. Net after right of offset per SSAP No. 64.....					690,622,803	(9,100,160)					

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Bank of America Corp - CBT.....	549300EX04Q2QBFTQT27....	Cash.....	Cash.....	20,759	20,759	20,759		I.....
Bank of America Corp - CME.....	SNZ2OJLFK8MNNCLQOF39...	Cash.....	Cash.....	19,575,767	19,575,767	19,575,767		I.....
Bank of America Corp - ICE.....	5493004R83R1LVX2IL36.....	Cash.....	Cash.....	8,236,146	8,236,146	8,236,146		I.....
BNP Paribas - OTC.....	R0MUWSFPU8MPRO8K5P83...	Cash.....	Cash.....	3,357,000	3,357,000	3,357,000		V.....
Citibank NA - OTC.....	E57ODZWZ7FF32TWEFA76..	Cash.....	Cash.....	4,400,000	4,400,000	4,400,000		V.....
HSBC Bank - OTC.....	1IE8VN30JCEQV1H4R804....	Cash.....	Cash.....	2,935,000	2,935,000	2,935,000		V.....
0199999. Totals.....				38,524,672	38,524,672	38,524,672	XXX	XXX
Collateral Pledged to Reporting Entity								
Barclays Bank PLC - OTC.....	G5GSEF7VJP5I7OUK5573....	Cash.....	Cash.....	3,970,000	3,970,000	XXX		V.....
Credit Suisse Intl - OTC.....	E58DKGMJYYYJLN8C3868...	Cash.....	Cash.....	7,568,000	7,568,000	XXX		V.....
Goldman Sachs Group - OTC.....	FOR8UP27PHTHYVLBNG30...	Cash.....	Cash.....	21,619,000	21,619,000	XXX		V.....
JPMorgan Chase & Co - OTC.....	7H6GLXDRUGQFU57RNE97...	Cash.....	Cash.....	549,052,000	549,052,000	XXX		V.....
Merrill Lynch Capital Svcs - OTC.....	GDWTXX036O1TB7DW3U69...	Cash.....	Cash.....	461,000	461,000	XXX		V.....
Morgan Stanley & Co International Ltd - OTC.....	4PQUHN3JPFGFNF3BB653...	Cash.....	Cash.....	4,446,000	4,446,000	XXX		V.....
Royal Bank of Scotland PLC - OTC.....	RR3QWICWWIPCS8A4S074...	Cash.....	Cash.....	1,520,000	1,520,000	XXX		V.....
Societe General - OTC.....	O2RNE8IBXP4R0TD8PU41....	Cash.....	Cash.....	9,056,000	9,056,000	XXX		V.....
UBS AG - OTC.....	BFM8T61CT2L1QCEMIK50...	Cash.....	Cash.....	12,560,000	12,560,000	XXX		V.....
Wells Fargo - OTC.....	KB1H1DSPRFMYMCUFXT09...	Cash.....	Cash.....	13,763,000	13,763,000	XXX		V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27..	CMO.....	3136AC GB 1 FNMA REMIC Ser 2013-4 CI FB.....	895,619	887,084	XXX	02/25/2043.	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27..	CMO.....	3136AJ EM 4 FNMA REMIC Ser 2014-8 CI AQ.....	1,032,031	1,016,511	XXX	11/25/2031..	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27..	CMO.....	3137FE 2F 6 FHLMC REMIC Ser 4753 CI VL.....	1,677,289	1,654,025	XXX	04/15/2029..	V.....
Bank of America - OTC.....	B4TYDEB6GKMZO031MB27..	MBS.....	36179R LP 2 GNMA Pool #MA3034.....	3,011,345	457,919	XXX	08/20/2045..	V.....
0299999. Totals.....				630,631,285	628,030,540	XXX	XXX	XXX

QE09

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	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY.....	.....	.....	.....155,965,857	155,965,857	07/02/2018.....
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type).....	.....	.....	.....155,965,857	155,965,857	XXX
9999999.	Totals.....	.....	.....	.....155,965,857	155,965,857	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....63,272,127 Book/Adjusted Carrying Value \$.....63,272,127
2. Average balance for the year: Fair Value \$.....114,901,487 Book/Adjusted Carrying Value \$.....114,901,487
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

Statement as of June 30, 2018 of the

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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

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

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of New York Mellon..... New York, NY.....					257,873	1,217,438	847,878	XXX
JP Morgan Chase..... New York, NY.....					39,348,093	13,829,715	16,788,920	XXX
0199998. Deposits in.....2 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			234,618	75,673	80,522	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	39,840,584	15,122,826	17,717,320	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	39,840,584	15,122,826	17,717,320	XXX
0599999. Total Cash.....	XXX	XXX	0	0	39,840,584	15,122,826	17,717,320	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE