LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

As of September 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 — 800-882-2822
(Street and Number) (City or Town, State, Country and Zip Code) (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 — 800-882-2822
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address: WWW.NATIONWIDE.COM

Statutory Statement Contact: RONALD T. LUZAR — 614-249-1545
(Name) (Area Code) (Telephone Number) (Extension)

STATACCT@NATIONWIDE.COM — 877-669-5908
(E-Mail Address) (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	PAMELA ANN BIESECKER	SVP-HEAD OF TAXATION
JOHN LAUGHLIN CARTER	SVP-NW RET PLANS	RAE ANN DANKOVIC	SVP-NW FIN SERV LEG
JAMES ROBERT FOWLER #	EXEC VP-CIO	TIMOTHY GERARD FROMMEYER	SVP-CFO
STEVEN ANDREW GINNAN #	SVP-CFO-NW FIN	HARRY HANSEN HALLOWELL	SVP
ERIC SHAWN HENDERSON	SVP-IND PRODUCTS & SOL	RAMON JONES #	SVP-MARKT FIN SERV
GALE VERDELL KING	EXEC VP-CHIEF ADMIN OFFC	JENNIFER BOYD MACKENZIE #	SVP-ENTERPRISE BRAND MARKT
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 1 day of November 2018

Norma J Perkins

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

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	16,542,950,065		16,542,950,065	13,184,534,010
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks	9,389,212		9,389,212	6,756,578
3. Mortgage loans on real estate:				
3.1 First liens	4,283,189,916		4,283,189,916	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 $.....0 encumbrances)			0	
5. Cash ($.....20,750,840), cash equivalents ($.....0) and short-term investments ($.....688,284,130)	709,034,970		709,034,970	943,406,451
6. Contract loans (including $.....0 premium notes)	97,812,507	23,920	97,788,587	84,567,853
7. Derivatives	647,968,363		647,968,363	803,455,034
8. Other invested assets	211,439,699		211,439,699	163,248,480
9. Receivables for securities	4,424		4,424	
10. Securities lending reinvested collateral assets	116,101,931		116,101,931	92,693,730
11. Aggregate write-ins for invested assets	62,199,386	0	62,199,386	47,559,929
12. Subtotals, cash and invested assets (Lines 1 to 11)	22,680,090,473	23,920	22,680,066,553	18,728,291,991
13. Title plants less $.....0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	183,347,196	5,119	183,342,077	146,147,689
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	9,020,264	5,958,963	3,061,301	3,103,416
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	35,114,978		35,114,978	35,484,596
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	16,331,506		16,331,506	7,241,338
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	2,963,724		2,963,724	1,994,881
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	26,452,848		26,452,848	
18.2 Net deferred tax asset			0	
19. Guaranty funds receivable or on deposit	629,363		629,363	560,639
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($.....0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	13,542		13,542	11,665,305
24. Health care ($.....0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	91,175,464	68,987,566	22,187,898	20,962,497
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	23,045,139,358	74,975,568	22,970,163,790	18,955,452,352
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,719,609,870		1,719,609,870	1,652,825,047
28. Total (Lines 26 and 27)	24,764,749,228	74,975,568	24,689,773,660	20,608,277,399
DETAILS OF WRITE-INS				
1101. Other invested assets receivable	1,686,787		1,686,787	3,513,273
1102. Derivative collateral and receivables	60,512,599		60,512,599	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)	62,199,386	0	62,199,386	47,559,929
2501. Accrued fees and other assets	22,187,898		22,187,898	20,962,497
2502. Deferred software costs	60,486,179	60,486,179	0	
2503. Disallowed interest maintenance reserve	8,501,387	8,501,387	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)	91,175,464	68,987,566	22,187,898	20,962,497

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....19,536,586,029 less $.....0 included in Line 6.3 (including $.....1,564,973,611 Modco Reserve)	19,536,586,029	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)	17,291,952	16,886,495
4.	Contract claims:		
	4.1 Life	41,495,196	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)	1,010,570	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	1,716,760	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 $.....630 assumed and $.....3,543,185 ceded	3,543,815	5,232,666
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued - life and annuity contracts $.....2,105,922, accident and health $.....0 and deposit-type contract funds $.....0	2,105,922	5,575,046
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	2,436,259	2,370,638
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(132,704,372) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(132,971,033)	(131,068,313)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	5,366,696	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	184,164	153,828
17.	Amounts withheld or retained by company as agent or trustee	1,690,689	3,513,273
18.	Amounts held for agents' account, including $.....0 agents' credit balances		
19.	Remittances and items not allocated	1,517,074	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 $.....0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	136,787,702	102,882,259
	24.02 Reinsurance in unauthorized and certified ($.....0) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($.....0) reinsurers	997,351,903	951,259,098
	24.04 Payable to parent, subsidiaries and affiliates	31,734,839	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	5,726,083	15,113,864
	24.09 Payable for securities	729,319,757	790,724,589
	24.10 Payable for securities lending	115,911,738	92,603,248
	24.11 Capital notes $.....0 and interest thereon $.....0		
25.	Aggregate write-ins for liabilities	4,316,017	7,546,631
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	21,503,122,132	17,615,882,594
27.	From Separate Accounts statement	1,719,609,870	1,652,825,047
28.	Total liabilities (Lines 26 and 27)	23,222,732,002	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	2,415,624,500	2,065,624,500
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	(951,222,842)	(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)	1,464,401,658	1,336,929,758
38.	Totals of Lines 29, 30 and 37	1,467,041,658	1,339,569,758
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	24,689,773,660	20,608,277,399
	DETAILS OF WRITE-INS		
2501.	Reserve for escheat funds	4,316,017	5,308,907
2502.	Tax credit commitment liabilities		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)	4,316,017	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	4,725,715,577	4,279,644,001	5,655,271,185
2. Considerations for supplementary contracts with life contingencies	441,098	794,075	1,155,835
3. Net investment income	563,757,896	417,780,351	582,676,499
4. Amortization of Interest Maintenance Reserve (IMR)	(3,130,172)	(2,415,196)	(3,203,621)
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	34,342,022	34,802,305	45,420,701
7. Reserve adjustments on reinsurance ceded	(265,532,731)	(354,793,214)	(545,998,525)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	56,811,797	55,128,113	74,068,813
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	74,056,399	64,867,130	84,933,252
9. Totals (Lines 1 to 8.3)	5,186,461,886	4,495,807,565	5,894,324,139
10. Death benefits	90,404,045	66,993,315	88,065,367
11. Matured endowments (excluding guaranteed annual pure endowments)	1,209	26,680	26,680
12. Annuity benefits	56,746,014	35,816,944	44,890,077
13. Disability benefits and benefits under accident and health contracts	195,077	214,293	243,208
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	318,069,544	182,625,823	268,573,969
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	2,462,815	1,181,358	1,488,276
18. Payments on supplementary contracts with life contingencies	1,021,789	1,049,883	1,375,506
19. Increase in aggregate reserves for life and accident and health contracts	3,899,378,302	3,641,608,112	4,843,747,793
20. Totals (Lines 10 to 19)	4,368,278,795	3,929,516,408	5,248,410,876
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	506,769,934	471,733,465	627,157,717
22. Commissions and expense allowances on reinsurance assumed	28,380	26,888	28,971
23. General insurance expenses	206,303,839	184,988,480	253,239,112
24. Insurance taxes, licenses and fees, excluding federal income taxes	29,736,737	24,120,309	31,127,559
25. Increase in loading on deferred and uncollected premiums	(889,860)	(4,079,355)	541,153
26. Net transfers to or (from) Separate Accounts net of reinsurance	37,483,208	49,016,780	71,602,368
27. Aggregate write-ins for deductions	36,118,453	32,346,861	46,426,451
28. Totals (Lines 20 to 27)	5,183,829,486	4,687,669,836	6,278,534,207
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	2,632,400	(191,862,271)	(384,210,068)
30. Dividends to policyholders	579,962	573,919	758,513
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	2,052,438	(192,436,190)	(384,968,581)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(33,497,245)	(6,373,762)	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)	35,549,683	(186,062,428)	(422,845,786)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....2,619,163 (excluding taxes of $.....(294,098) transferred to the IMR)	129,112,641	85,338,467	146,582,514
35. Net income (Line 33 plus Line 34)	164,662,324	(100,723,961)	(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)	164,662,324	(100,723,961)	(276,263,272)
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(68,808,456)	(260,136,671)	54,091,379	265,312,364
39. Change in net unrealized foreign exchange capital gain (loss)	2,691,285	(4,507,335)	(4,996,135)
40. Change in net deferred income tax	(68,808,456)	25,230,669	50,290,032
41. Change in nonadmitted assets	(12,682,634)	(12,457,593)	(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	(33,905,443)	(19,892,499)	(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	350,000,000	250,000,000	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	(14,348,505)	(12,318,198)	(16,424,264)
54. Net change in capital and surplus (Lines 37 through 53)	127,471,900	179,663,707	371,321,748
55. Capital and surplus as of statement date (Lines 36 + 54)	1,467,041,658	1,147,911,717	1,339,569,758
DETAILS OF WRITE-INS			
08.301. Miscellaneous income	74,056,399	64,867,130	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)	74,056,399	64,867,130	84,933,252
2701. Net investment earnings on funds withheld by ceding company	36,118,453	32,346,861	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)	36,118,453	32,346,861	46,426,451
5301. Adjustment to initial reinsurance, commission and expense allowance	(14,348,505)	(12,318,198)	(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)	(14,348,505)	(12,318,198)	(16,424,264)

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	4,728,996,564	4,286,602,220	5,653,678,695
2.	Net investment income	534,302,101	400,654,657	564,947,873
3.	Miscellaneous income	165,210,746	154,536,315	204,452,529
4.	Total (Lines 1 through 3)	5,428,509,411	4,841,793,192	6,423,079,097
5.	Benefit and loss related payments	728,930,976	654,921,518	951,219,813
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	39,385,928	51,638,357	74,047,488
7.	Commissions, expenses paid and aggregate write-ins for deductions	781,700,652	714,471,274	957,089,997
8.	Dividends paid to policyholders	597,839	595,810	779,575
9.	Federal and foreign income taxes paid (recovered) net of $.....2,655,243 tax on capital gains (losses)	42,907,591	(21,851,229)	(26,894,175)
10.	Total (Lines 5 through 9)	1,593,522,986	1,399,775,730	1,956,242,698
11.	Net cash from operations (Line 4 minus Line 10)	3,834,986,425	3,442,017,462	4,466,836,399
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	570,221,825	414,486,460	721,099,204
	12.2 Stocks			
	12.3 Mortgage loans	84,173,859	43,369,494	62,986,758
	12.4 Real estate			
	12.5 Other invested assets	15,688,339	15,046,211	18,602,393
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(2,821,775)	4,509,362	4,999,966
	12.7 Miscellaneous proceeds		230,755,409	456,782,852
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	667,262,248	708,166,936	1,264,471,173
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	3,963,984,818	3,312,757,287	4,391,687,825
	13.2 Stocks	1,611,795	3,213,026	3,213,025
	13.3 Mortgage loans	963,854,381	816,904,800	1,137,054,800
	13.4 Real estate			
	13.5 Other invested assets	59,827,682	33,823,383	49,499,801
	13.6 Miscellaneous applications	118,187,319	90,172,199	133,437,556
	13.7 Total investments acquired (Lines 13.1 to 13.6)	5,107,465,995	4,256,870,695	5,714,893,007
14.	Net increase or (decrease) in contract loans and premium notes	13,214,155	13,124,545	20,675,496
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(4,453,417,902)	(3,561,828,304)	(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	350,000,000	250,000,000	400,000,000
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	405,457	(315,906)	(370,531)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	33,654,539	103,614,866	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)	384,059,996	353,298,960	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)	(234,371,481)	233,488,118	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)	709,034,970	639,997,648	943,406,451

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

20.0001	Exchange of bond investment to bond investment	316,597,285	59,174,284	107,136,969
20.0002	Tax credit commitment liabilities	2,237,724		957,724
20.0003	Capitalized interest on mortgage loans	2,165,956	901,703	1,332,272
20.0004	Exchange of bond investment to equity investment		4,268,062	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	990,633,954	923,937,873	1,272,908,838
3. Ordinary individual annuities	3,891,289,454	3,521,794,623	4,604,537,918
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	1,333,470	807,317	915,634
7. A&H - group	25		50
8. A&H - credit (group and individual)			
9. A&H - other	246	1,899,224	505
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	4,883,257,149	4,448,439,037	5,878,362,945
12. Deposit-type contracts			
13. Total	4,883,257,149	4,448,439,037	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 September 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					
(1)	Nationwide Life and Annuity Insurance Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 164,662,324	$ (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	$ 164,662,324	$ (276,263,272)
	Surplus					
(5)	Nationwide Life and Annuity Insurance Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,467,041,658	$ 1,339,569,758
(6)	State Prescribed Practice that is an increase/(decrease) from NAIC SAP				-	-
(7)	State Permitted Practice that is an increase/(decrease) from NAIC SAP					
	Subsidiary valuation	20	2	8	56,000,000	56,000,000
(8)	NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 1,411,041,658	$ 1,283,569,758

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

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

No significant changes from prior year end.

C. Accounting Policies

No significant changes from prior year end.

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

D. Going Concern

Not applicable.

Note 2 - Accounting Changes and Corrections of Errors

No significant changes from prior year end.

Note 3 - Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A. Mortgage Loans

No significant changes from prior year end.

B. Troubled Debt Restructuring

No significant changes from prior year end.

C. Reverse Mortgages

Not applicable.

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 $ (23,008,544)
      2. 12 Months or Longer $ (7,764,726)

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

      1. Less than 12 Months $ 818,835,145
      2. 12 Months or Longer $ 133,730,785

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

1-2. No significant changes from prior year end.

3. Collateral Received

   a. No significant changes from prior year end.

   b. Not applicable.

   c. No significant changes from prior year end.

4-7. No significant changes from prior year end.

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	NO	
b. Tri-Party (YES/NO)	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	-	-	-	-	-	-	-	-

NOTES TO THE FINANCIAL STATEMENTS

4-6. Not applicable.

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	NO	
b. Tri-Party (YES/NO)	YES	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	155,965,857
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	106,266,516	188,339,856	153,388,959	116,101,931	-	-	-	-
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
$108,391,846	$192,106,653	$156,456,738	$118,423,970	$-	$-	$-	$-

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	$-	$118,423,970	$-	$-	$-	$-	$-	$118,423,970
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	$-	$118,423,970	$-	$-	$-	$-	$-	$118,423,970

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	$110,373,45 -	$155,965,85 -
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	$106,266,516	$188,339,856	$153,388,959	$116,101,931	$-	$-	$-	$-
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	$116,101,931	$116,101,931
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.

NOTES TO THE FINANCIAL STATEMENTS

L. Restricted Assets

No significant changes from prior year end.

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

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

O. Structured Notes

No significant changes from prior year end.

P. 5* Securities

No significant changes from prior year end.

Q. Short Sales

Not applicable.

R. Prepayment Penalty and Acceleration Fees

		General Account		Protected Cell
(1)	Number of CUSIPs	8		-
(2)	Aggregate Amount of Investment Income	$ 1,763,096	$	-

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.

In October 2018, the Company acquired $45,575,594 of commercial mortgage loans from Nationwide Bank.

During the nine months ended September 30, 2018, the Company received capital contributions of $350,000,000 from Nationwide Life Insurance Company. On November 9, 2018, the Company received an additional capital contribution of $50,000,000 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 September 30, 2018:

	Level 1	Level 2	Level 3	Total	Net Asset Value (NAV) Included in Level 2
Assets at Fair Value					
Industrial and miscellaneous	$ -	$ 316,760	$ 172,635	$ 489,395	-
Total Bonds	$ -	$ 316,760	$ 172,635	$ 489,395	$ -
Common stocks	4,459,064	4,930,148	-	9,389,212	$ 4,930,148
Separate account assets	1,719,609,870	-	-	1,719,609,870	-
Derivative assets	-	-	619,684,325	619,684,325	-
Total Assets at Fair Value	$ 1,724,068,934	$ 5,246,908	$ 619,856,960	$ 2,349,172,802	$ 4,930,148

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

	Beginning Balance at 6/30/2018	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 9/30/2018
Assets at Fair Value										
Industrial and miscellaneous	$172,050	$-	$-	$-	$3,273	$-	$-	$(2,555)	$(133)	$172,635
Total Bonds	$172,050	$-	$-	$-	$3,273	$-	$-	$(2,555)	$(133)	$172,635
Derivative assets	$638,582,573	$-	$-	$39,928,957	$(66,747,951)	$82,601,024	$-	$(74,680,278)	$-	$619,684,325
Total Assets at Fair Value	$638,754,623	$-	$-	$39,928,957	$(66,744,678)	$82,601,024	$-	$(74,682,833)	$(133)	$619,856,960

B. & C. The following table summarizes the carrying value and fair value of the Company's assets and liabilities not held at fair value as of September 30, 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	$16,263,154,854	$16,542,460,670	$497,894,913	$15,653,566,043	$111,693,898	$-	$-
Mortgage loans, net of allowance	4,084,283,663	4,283,189,916	-	-	4,084,283,663	-	-
Short-term investments	688,284,130	688,284,130	-	688,284,130	-	-	-
Derivative assets	17,349,932	28,284,038	-	17,349,932	-	-	-
Policy loans	97,788,587	97,788,587	-	-	97,788,587	-	-
Securities lending collateral assets	116,101,931	116,101,931	116,101,931	-	-	-	-
Total Assets	$21,266,963,097	$21,756,109,272	$613,996,844	$16,359,200,105	$4,293,766,148	$-	$-
Liabilities							
Derivative liabilities	$19,680,514	$5,726,083	$-	$19,680,514	$-	$-	$-
Investment Contracts	15,472,895,048	14,457,312,964	-	-	15,472,895,048	-	-
Total Liabilities	$15,492,575,562	$14,463,039,047	$-	$19,680,514	$15,472,895,048	$-	$-

D. Not Practicable to Estimate Fair Value

Not applicable.

Note 21 - Other Items

No significant changes from prior year end.

Note 22 - Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through November 9, 2018 for the statutory statement issued on November 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 November 9, 2018 for the statutory statement issued on November 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 [X]

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016

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 [X]

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

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

7.2 If yes, give full information:

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

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

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

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

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 102,644,282

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	0	0
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	64,283,324	70,715,623
14.26	All Other	82,294,909	91,744,212
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 146,578,233	$ 162,459,835
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No [ ]

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

If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 116,101,931

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 116,101,931

16.3 Total payable for securities lending reported on the liability page: $ 115,911,738

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
IFM Investors Pty Ltd	U
BlackRock Financial Management Inc.	U
HPS INVESTMENT PARTNERS, LLC	U

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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 [X]

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
162754	IFM Investors Pty Ltd	5493002BVK0QI7KW7H93	Securities and Exchange Commission (SEC)	NO
107105	BlackRock Financial Management Inc.	549300LVXYIVJKE13M84	Securities and Exchange Commission (SEC), National Futures Association (NFA), Commodity Trading Advisor (CTA) and Commodity Pool Operator (CPO)	NO
282125	HPS INVESTMENT PARTNERS, LLC	549300IW7540H8HM8F38	The U.S. Securities and Exchange Commission	NO

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

18.2 If no, list exceptions:

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

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

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

			Amount
1.1	Long-term mortgages in good standing		
	1.11	Farm mortgages	$
	1.12	Residential mortgages	$
	1.13	Commercial mortgages	$ 4,283,189,915
	1.14	Total mortgages in good standing	$ 4,283,189,915
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)		$ 4,283,189,915
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	55.0
	2.2	A&H cost containment percent	
	2.3	A&H expense percent excluding cost containment expenses	3.0

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 of the reporting entity?	Yes [ ]	No [ ]

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	7,673,484			33,619,722	41,293,206	-
2. Alaska AK	L	816,679			3,042,321	3,859,000	-
3. Arizona AZ	L	13,410,646	344,930		146,175,963	159,931,539	-
4. Arkansas AR	L	4,413,752			24,374,138	28,787,890	-
5. California CA	L	190,877,952	211,411		342,569,246	533,658,609	-
6. Colorado CO	L	14,308,705	50,925		99,164,563	113,524,193	-
7. Connecticut CT	L	15,985,219	17,138		24,496,385	40,498,742	-
8. Delaware DE	L	8,250,102			6,738,980	14,989,082	-
9. District of Columbia DC	L	1,621,511			5,377,553	6,999,064	-
10. Florida FL	L	52,611,362	148,764	214	313,216,397	365,976,737	-
11. Georgia GA	L	25,565,282			139,268,156	164,833,438	-
12. Hawaii HI	L	6,172,659	277,103		25,072,141	31,521,903	-
13. Idaho ID	L	1,454,750			22,304,870	23,759,620	-
14. Illinois IL	L	36,371,703	37,661		208,116,841	244,526,205	-
15. Indiana IN	L	10,556,186			122,230,800	132,786,986	-
16. Iowa IA	L	3,929,051	86,924		13,096,752	17,112,727	-
17. Kansas KS	L	6,684,525	32,396		51,883,641	58,600,562	-
18. Kentucky KY	L	13,043,143			59,496,679	72,539,822	-
19. Louisiana LA	L	5,309,317	79,211		51,743,452	57,131,980	-
20. Maine ME	L	1,025,327	17,138		9,349,224	10,391,689	-
21. Maryland MD	L	29,793,055	148,838		112,467,230	142,409,123	-
22. Massachusetts MA	L	19,794,223			117,092,026	136,886,249	-
23. Michigan MI	L	51,202,702	24,435		205,355,605	256,582,742	-
24. Minnesota MN	L	16,154,734			21,566,874	37,721,608	-
25. Mississippi MS	L	4,357,806			16,966,955	21,324,761	-
26. Missouri MO	L	12,438,589	25,486		60,176,820	72,640,895	-
27. Montana MT	L	462,008			11,591,477	12,053,485	-
28. Nebraska NE	L	4,049,470			65,956,534	70,006,004	-
29. Nevada NV	L	7,370,749			36,275,427	43,646,176	-
30. New Hampshire NH	L	2,126,586			25,733,671	27,860,257	-
31. New Jersey NJ	L	50,903,086	17,491		85,977,217	136,897,794	-
32. New Mexico NM	L	1,266,541			36,702,686	37,969,227	
33. New York NY	N	713,042			22,884,212	23,597,254	
34. North Carolina NC	L	46,617,671	36,252		219,627,260	266,281,183	
35. North Dakota ND	L	1,528,540			9,203,054	10,731,594	
36. Ohio OH	L	46,105,185	212,172		209,798,950	256,116,307	
37. Oklahoma OK	L	2,528,220			22,052,693	24,580,913	
38. Oregon OR	L	9,630,767			21,952,210	31,582,977	
39. Pennsylvania PA	L	61,944,784	82,395	33	146,137,315	208,164,527	
40. Rhode Island RI	L	4,093,645			11,415,852	15,509,497	
41. South Carolina SC	L	12,022,893	33,191		56,973,997	69,030,081	
42. South Dakota SD	L	3,757,440			8,239,130	11,996,570	
43. Tennessee TN	L	17,022,404	331,391		72,978,823	90,332,618	
44. Texas TX	L	74,342,062	346,541		256,385,953	331,074,556	
45. Utah UT	L	16,806,370			52,847,184	69,653,554	
46. Vermont VT	L	1,922,822			10,477,919	12,400,741	
47. Virginia VA	L	35,119,072	60,690	25	116,525,518	151,705,305	
48. Washington WA	L	22,590,956	153,873		76,394,746	99,139,575	
49. West Virginia WV	L	5,966,307	46,245		13,735,269	19,747,821	
50. Wisconsin WI	L	9,527,952	84,608		58,197,069	67,809,629	
51. Wyoming WY	L	1,101,808			6,558,218	7,660,026	
52. American Samoa AS	N	5,225				5,225	-
53. Guam GU	N	866				866	-
54. Puerto Rico PR	N	4,153			130,000	134,153	-
55. US Virgin Islands VI	N	3,317				3,317	-
56. Northern Mariana Islands MP	N					0	-
57. Canada CAN	N	20,752				20,752	-
58. Aggregate Other Alien OT	XXX	64,433	0	0	0	64,433	0
59. Subtotal	XXX	993,441,590	2,907,209	272	3,889,715,718	4,886,064,789	0
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	404,924				404,924	
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	247,465				247,465	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	994,093,979	2,907,209	272	3,889,715,718	4,886,717,178	0
96. Plus Reinsurance Assumed	XXX					0	-
97. Totals (All Business)	XXX	994,093,979	2,907,209	272	3,889,715,718	4,886,717,178	0
98. Less Reinsurance Ceded	XXX	148,395,110	5,147		11,093,225	159,493,482	-
99. Totals (All Business) less Reinsurance Ceded	XXX	845,698,869	2,902,062	272	3,878,622,493	4,727,223,696	0
DETAILS OF WRITE-INS							
58001. Foreign - Other Alien	XXX	64,433				64,433	
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	64,433	0	0	0	64,433	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Count

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

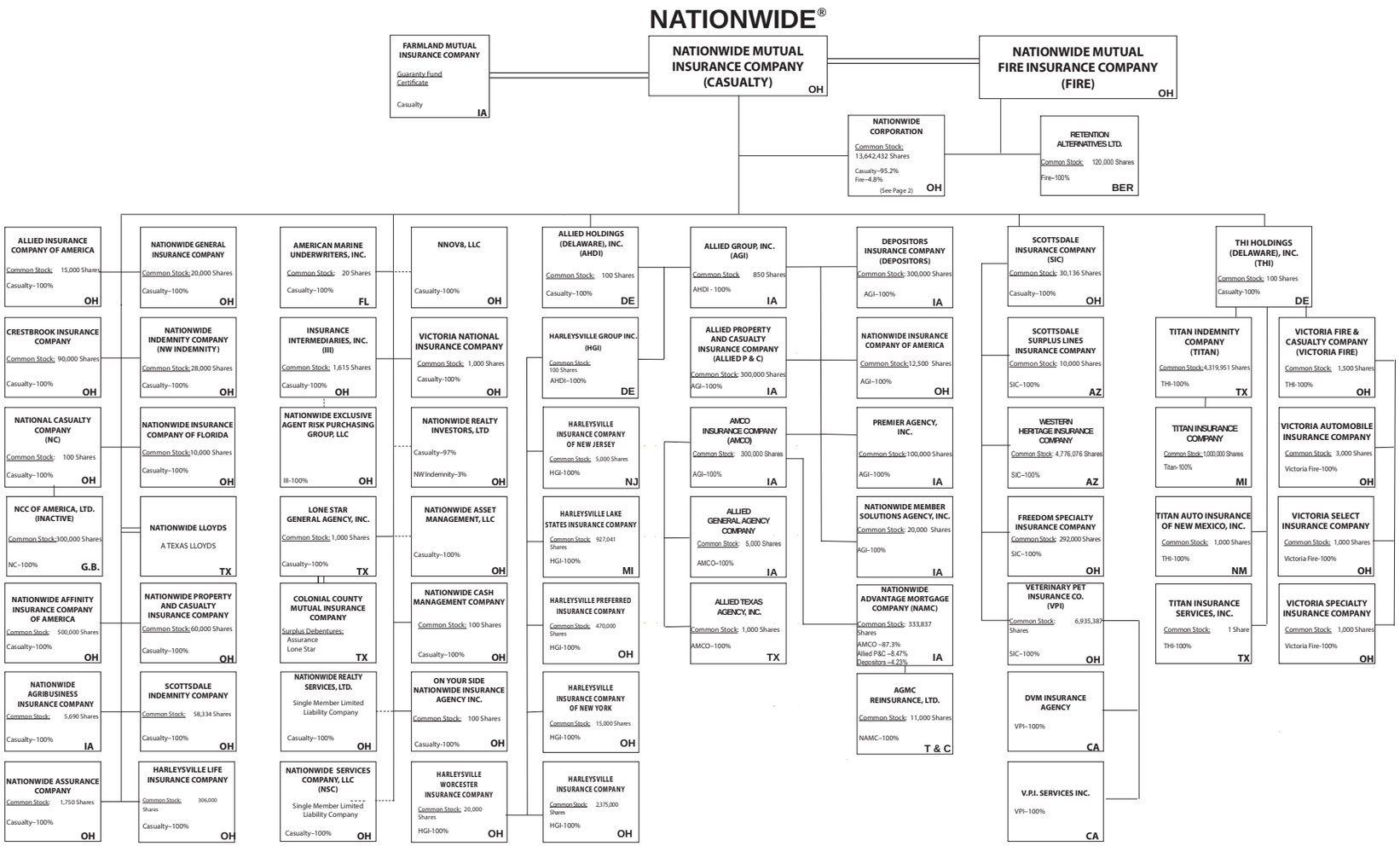
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0

R - Registered - Non-domiciled RRGs 0

Q - Qualified - Qualified or accredited reinsurer 0

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

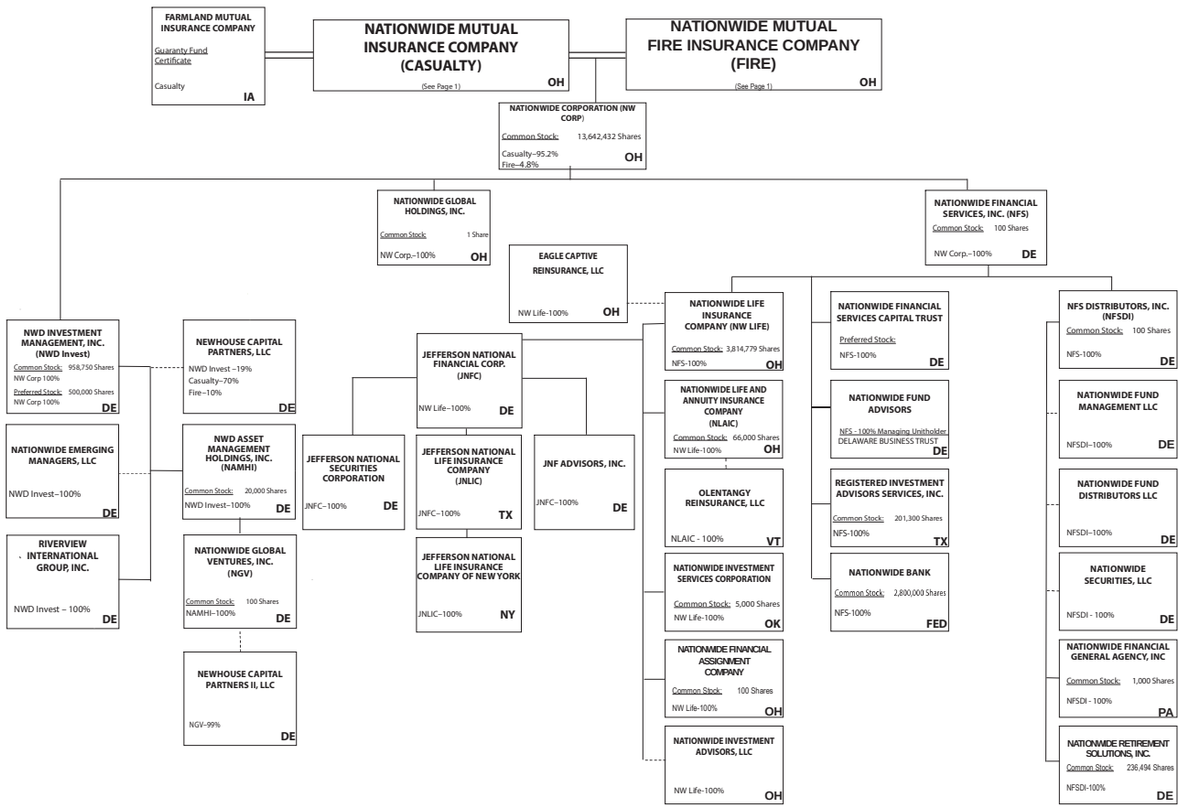
Q12



(Casualty/Fire subsidiaries)

Q12.1

NATIONWIDE®



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

September 30 , 2018

(Nationwide Corp. subsidiaries)

NATIONWIDE INSURANCE COMPANIES

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
0140	Nationwide		31-1486309	4595018			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	NRI-Rivulon, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	4810083			155 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	5113923			161 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	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	NRI-Rivulon, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	5308475			300 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	5308484			310 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	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	NRI-Rivulon, LLC	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	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0140	Nationwide		20-4939866	4590611			845 Yard Street, LLC	OH	NIA	GVY Residential, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4590787			850 Goodale Blvd., LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4903921			860 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	4903912			880 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
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	NIA	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

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SCHEDULE Y

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0140	Nationwide		20-1618232	4595241			CNRI-Cannonsport Condominium, LLC	OH	NIA	CNRI-Cannonsport, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-1618232	4595045			CNRI- Cannonsport, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
			n/a	n/a			Co-Investment Fund, LLC	DE	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		31-1579973	2998688			COLHOC Limited Partnership	OH	NIA	NRI Arena, LLC	ownership	30.760	Other non-Nationwide	N	1
0140	Nationwide	29262	74-1061659	4288057			Colonial County Mutual Insurance Company	TX	IA	Other non-Nationwide	contract		Other non-Nationwide	N	
			45-4901238	n/a			Columbus Arena Management, LLC	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		31-1486309	5308466			Cottages at Hyatts LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	100.000	Nationwide Mutual Insurance Company	N	
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	

SCHEDULE Y

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0140	Nationwide	64017...	75-0300900..	3332887			Jefferson National Life Insurance Company	TX	IA	Jefferson National Financial Corporation	ownership	...100.000	Nationwide Mutual Insurance Company	.....N.....	
0140	Nationwide	15727...	47-1180302..	5111899			Jefferson National Life Insurance Company of New York	NY	IA	Jefferson National Life Insurance Company	ownership	...100.000	Nationwide Mutual Insurance Company	.....N.....	
0140	Nationwide		61-1340595..	5113503			Jefferson National Securities Corporation	DE	NIA	Jefferson National Financial Corporation	ownership	...100.000	Nationwide Mutual Insurance Company	.....N.....	
0140	Nationwide		31-1486309..	4097802			Jerome Village Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd	ownership	...100.000	Nationwide Mutual Insurance Company	.....N.....	
			46-2974590..	n/a			Jerome Village Master Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	.....N.....	2
0140	Nationwide		20-8945345..	5111938			JNF Advisors, Inc.	DE	NIA	Jefferson National Financial Corporation	ownership	...100.000	Nationwide Mutual Insurance Company	.....N.....	
			46-2956640..	n/a			Jerome Village Residential Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	.....N.....	2
0140	Nationwide		31-1486309..	4590312			JV Developers, LLC	OH	OTH	Nationwide Realty Investors, Ltd	ownership	...100.000	Nationwide Mutual Insurance Company	.....N.....	2
0140	Nationwide		74-1395229..	4613350			Lone Star General Agency, Inc.	TX	IA	Nationwide Mutual Insurance Company	ownership	...100.000	Nationwide Mutual Insurance Company	.....N.....	
0140	Nationwide	11991...	38-0865250..	4288187			National Casualty Company	OH	IA	Nationwide Mutual Insurance Company	ownership	...100.000	Nationwide Mutual Insurance Company	.....N.....	
0140	Nationwide		AC000920....	4614900			National Casualty Company of America, Ltd.	GBR	IA	National Casualty Company	ownership	...100.000	Nationwide Mutual Insurance Company	.....N.....	
0140	Nationwide		42-1154244..	2889795			Nationwide Advantage Mortgage Company	IA	NIA	AMCO Insurance Company	ownership	.....87.300	Nationwide Mutual Insurance Company	.....Y.....	1
0140	Nationwide		42-1154244..	2889795			Nationwide Advantage Mortgage Company	IA	NIA	ALLIED Property & Casualty Insurance Company	ownership	.....8.470	Nationwide Mutual Insurance Company	.....Y.....	1
0140	Nationwide		42-1154244..	2889795			Nationwide Advantage Mortgage Company	IA	NIA	Depositors Insurance Company	ownership	.....4.230	Nationwide Mutual Insurance Company	.....Y.....	1
0140	Nationwide	26093...	48-0470690..	4288196			Nationwide Affinity Insurance Company of America	OH	IA	Nationwide Mutual Insurance Company	ownership	...100.000	Nationwide Mutual Insurance Company	.....N.....	
0140	Nationwide	28223...	42-1015537..	4288208			Nationwide Agribusiness Insurance Company	IA	IA	Nationwide Mutual Insurance Company	ownership	...100.000	Nationwide Mutual Insurance Company	.....N.....	
0140	Nationwide		31-1578869..	4288075			Nationwide Arena, LLC	OH	NIA	NRI Arena, LLC	ownership	.....90.000	Nationwide Mutual Insurance Company	.....N.....	1
0140	Nationwide		20-8670712..	4288114			Nationwide Asset Management, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	...100.000	Nationwide Mutual Insurance Company	.....N.....	
0140	Nationwide	10723...	95-0639970..	4288217			Nationwide Assurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	...100.000	Nationwide Mutual Insurance Company	.....N.....	
0140	Nationwide		31-1592130..	2729677			Nationwide Bank	OH	OTH	Nationwide Financial Services, Inc.	ownership	...100.000	Nationwide Mutual Insurance Company	.....N.....	2
0140	Nationwide		31-1036287..	4288123			Nationwide Cash Management Company	OH	NIA	Nationwide Mutual Insurance Company	ownership	...100.000	Nationwide Mutual Insurance Company	.....N.....	
0140	Nationwide		31-4416546..	3828081			Nationwide Corporation	OH	NIA	Nationwide Mutual Insurance Company	ownership	.....95.200	Nationwide Mutual Insurance Company	.....Y.....	1
0140	Nationwide		31-4416546..	3828081			Nationwide Corporation	OH	NIA	Nationwide Mutual Fire Insurance Company	ownership	.....4.800	Nationwide Mutual Insurance Company	.....Y.....	1
0140	Nationwide		04-3679407..	4286839			Nationwide Emerging Managers, LLC	DE	NIA	NWD Investment Management, Inc.	ownership	...100.000	Nationwide Mutual Insurance Company	.....N.....	
0140	Nationwide		05-0630007..	4288048			Nationwide Exclusive Agent Risk Purchasing Group, LLC	OH	NIA	Insurance Intermediaries, Inc.	ownership	...100.000	Nationwide Mutual Insurance Company	.....N.....	
0140	Nationwide		31-1667326..	4286932			Nationwide Financial Assignment Company	OH	NIA	Nationwide Life Insurance Company	ownership	...100.000	Nationwide Mutual Insurance Company	.....N.....	
0140	Nationwide		23-2412039..	4287087			Nationwide Financial General Agency, Inc.	PA	NIA	NFS Distributors, Inc.	ownership	...100.000	Nationwide Mutual Insurance Company	.....N.....	
0140	Nationwide		31-6554353..	4286978			Nationwide Financial Services Capital Trust	DE	NIA	Nationwide Financial Services, Inc.	ownership	...100.000	Nationwide Mutual Insurance Company	.....N.....	
0140	Nationwide		31-1486870..	3828063			Nationwide Financial Services, Inc.	DE	NIA	Nationwide Corporation	ownership	...100.000	Nationwide Mutual Insurance Company	.....N.....	
0140	Nationwide		52-6969857..	4286996			Nationwide Fund Advisors	DE	NIA	Nationwide Financial Services, Inc.	ownership	...100.000	Nationwide Mutual Insurance Company	.....N.....	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0140	Nationwide		31-1748721	4287050			Nationwide Fund Distributors LLC	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-0900518	4287041			Nationwide Fund Management LLC	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	23760	31-4425763	4287957			Nationwide General Insurance Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1570938	4286398			Nationwide Global Holdings, Inc.	OH	NIA	Nationwide Corporation	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		04-3732385	4286857			Nationwide Global Ventures, Inc.	DE	NIA	NWD Asset Management Holdings, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10070	31-1399201	2839398			Nationwide Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	25453	95-2130882	4287180			Nationwide Insurance Company of America	OH	IA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	10948	31-1613686	4287966			Nationwide Insurance Company of Florida	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
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

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0140	Nationwide		20-2450960	4596387			Nationwide Life Tax Credit Partners 2005-C, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-2451052	4596396			Nationwide Life Tax Credit Partners 2005-D, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-2774223	4596408			Nationwide Life Tax Credit Partners 2005-E, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		21-1288836	4596426			Nationwide Life Tax Credit Partners 2007-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
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	

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0140	Nationwide		73-0948330	4287096			Nationwide Retirement Solutions, Inc.	DE	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		36-2434406	4287078			Nationwide Securities, LLC	OH	NIA	NFS Distributors, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-4177100	4288093			Nationwide Services Company, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		27-0743545	4564041			Nationwide Tax Credit Partners 2009-G, LLC	OH	NIA	Nationwide Mutual Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		27-0768791	4596891			Nationwide Tax Credit Partners 2009-H, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-1952215	4596556			Nationwide Tax Credit Partners 2013-A, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		46-1971926	4596592			Nationwide Tax Credit Partners 2013-B, LLC	OH	NIA	Nationwide Life Insurance Company	other	0.010	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		20-5976272	4595410			Nationwide Ventures, LLC	OH	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
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 Brooksedge, 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	

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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
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		83-2056769				NW-Athens Way, LLC	OH	NIA	Nationwide Life 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		83-1613456	5308448			NW-Cameron Village, LLC	OH	NIA	Nationwide Life 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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0140	Nationwide		31-1580283	4981134			NWD 250 West, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4590554			NWD 265 Neil, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4590518			NWD 275 Marconi, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4590509			NWD 300 Neil, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4590572			NWD 300 Spring, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4590527			NWD 355 McConnell, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4590581			NWD 425 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4590536			NWD 500 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591298			NWD Arena Crossing, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591083			NWD Arena District I, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591300			NWD Arena District II, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591113			NWD Arena District MM, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	4591319			NWD Arena District PW, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
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						NWGH, LLC	DE	OTH	Nationwide Realty Investors, Ltd	ownership		Nationwide Mutual Insurance Company	N	2
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		81-1361460	5308457			NW-Marketplace, LLC	OH	NIA	Nationwide Mutual Insurance Company	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	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0140	Nationwide		83-0849392	5281028			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	
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	5217045			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-Tysons, 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	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0140	Nationwide		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
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

Q13.10

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:

Overflow Page for Write-Ins

NONE

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	3,415,790,478	2,340,390,164
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	933,654,516	1,109,577,000
	2.2 Additional investment made after acquisition	30,199,865	27,477,800
3.	Capitalized deferred interest and other	2,165,956	1,332,272
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	84,173,859	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)	4,297,636,957	3,415,790,478
12.	Total valuation allowance	(14,447,042)	(13,720,554)
13.	Subtotal (Line 11 plus Line 12)	4,283,189,915	3,402,069,924
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	4,283,189,915	3,402,069,924

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	163,248,482	129,792,798
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	16,008,015	16,450,703
	2.2 Additional investment made after acquisition	41,581,943	34,006,822
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	6,245,533	3,923,521
6.	Total gain (loss) on disposals	44,931	
7.	Deduct amounts received on disposals	15,688,339	18,602,393
8.	Deduct amortization of premium and depreciation		2,322,969
9.	Total foreign exchange change in book/adjusted carrying value	(865)	
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)	211,439,700	163,248,482
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	211,439,700	163,248,482

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	13,191,290,587	9,503,445,600
2.	Cost of bonds and stocks acquired	4,282,193,897	4,506,305,223
3.	Accrual of discount	5,748,114	7,842,948
4.	Unrealized valuation increase (decrease)	994,382	1,695,829
5.	Total gain (loss) on disposals	(1,924,497)	(3,958,649)
6.	Deduct consideration for bonds and stocks disposed of	890,970,484	832,503,585
7.	Deduct amortization of premium	15,627,446	21,769,150
8.	Total foreign exchange change in book/adjusted carrying value	(23,516,652)	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	4,151,374	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	16,552,339,275	13,191,290,587
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	16,552,339,275	13,191,290,587

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	7,230,264,491	713,716,055	80,215,638	130,887,515	6,924,168,590	7,230,264,491	7,994,652,423	6,378,393,689
2. NAIC 2 (a)	7,295,234,084	542,910,242	72,068,055	(98,316,046)	6,428,458,135	7,295,234,084	7,667,760,225	6,050,904,424
3. NAIC 3 (a)	662,597,214	115,262,887	17,523,268	(88,323,724)	725,718,045	662,597,214	672,013,109	587,206,145
4. NAIC 4 (a)	136,591,248	19,805,935	7,168,039	45,352,656	120,747,244	136,591,248	194,581,800	155,614,339
5. NAIC 5 (a)	13,788,942		147,164	(16,027)	5,388,582	13,788,942	13,625,751	11,981,870
6. NAIC 6 (a)	360,249		23,088	(20,400)	377,388	360,249	316,761	433,546
7. Total Bonds	15,338,836,228	1,391,695,119	177,145,252	(10,436,026)	14,204,857,984	15,338,836,228	16,542,950,069	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	15,338,836,228	1,391,695,119	177,145,252	(10,436,026)	14,204,857,984	15,338,836,228	16,542,950,069	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.

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	688,284,130	XXX	688,284,130	1,389,707	

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	10,577,649,974	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	10,825,880,991	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)	688,284,130	936,515,147
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	688,284,130	936,515,147

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	788,341,163
2.	Cost paid/(consideration received) on additions	224,337,334
3.	Unrealized valuation increase/(decrease)	(332,056,737)
4.	Total gain (loss) on termination recognized	99,119,903
5.	Considerations received/(paid) on terminations	163,708,192
6.	Amortization	
7.	Adjustment to the book/adjusted carrying value of hedge item	
8.	Total foreign exchange change in book/adjusted carrying value	26,208,802
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	642,242,273
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	642,242,273

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)				9,484,716
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	6,861,790			
	3.14 Section 1, Column 18, prior year	10,263,608	(3,401,818)	(3,401,818)	
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	6,861,790			
	3.24 Section 1, Column 19, prior year	10,263,608	(3,401,818)	(3,401,818)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				(0)
4.1	Cumulative variation margin on terminated contracts during the year		35,912,892		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	35,912,892	35,912,892		
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)				30,233,032
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				30,233,032

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

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	642,242,280	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	30,233,032	
3.	Total (Line 1 plus Line 2)		672,475,312
4.	Part D, Section 1, Column 5	678,201,398	
5.	Part D, Section 1, Column 6	(5,726,086)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
			Fair Value Check
7.	Part A, Section 1, Column 16	617,353,742	
8.	Part B, Section 1, Column 13	(1,459,557)	
9.	Total (Line 7 plus Line 8)		615,894,185
10.	Part D, Section 1, Column 8	637,034,536	
11.	Part D, Section 1, Column 9	(21,140,351)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
			Potential Exposure Check
13.	Part A, Section 1, Column 21	11,345,466	
14.	Part B, Section 1, Column 20	30,233,032	
15.	Part D, Section 1, Column 11	41,578,498	
16.	Total (Line 13 plus Line 14 minus Line 15)		(0)

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	
2. Cost of cash equivalents acquired	178,850,672	82,000,000
3. Accrual of discount	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

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
00-1102687	SANTA CLARA	CA		09/19/2018	4.320	21,000,000		42,583,333
00-1102848	JERICHO	NY		07/17/2018	4.180	23,000,000		44,289,744
00-1102871	SALEM	OR		07/16/2018	4.250	9,250,000		13,568,000
00-1102882	HILL AIR FORCE BASE	UT		07/06/2018	4.930	15,000,000		24,600,000
00-1102893	INDIANAPOLIS	IN		08/14/2018	4.610	7,000,000		12,962,963
00-1102894	MOORESVILLE	NC		07/06/2018	4.360	13,525,000		18,680,197
00-1102895	SUNNYVALE	CA		07/16/2018	4.230	25,000,000		61,589,999
00-1102897	OMAHA	NE		07/26/2018	4.690	7,900,000		10,760,000
00-1102902	BURLINGTON	MA		08/06/2018	4.420	30,000,000		44,302,000
00-1102905	RICHMOND	VA		07/27/2018	4.430	10,000,000		12,490,566
00-1102909	MARLTON	NJ		09/06/2018	4.250	8,000,000		12,507,000
00-1102911	TAMPA	FL		09/05/2018	4.420	25,000,000		35,208,500
00-1102913	STOUGHTON	MA		09/20/2018	4.280	13,000,000		17,882,000
00-1102917	PORTLAND	OR		09/27/2018	4.380	15,800,000		21,339,000
00-1102918	DENVER	CO		08/31/2018	4.370	17,000,000		23,846,000
00-1102919	CULVER CITY	CA		09/21/2018	4.490	6,750,000		10,393,000
00-1102921	SAN FRANCISCO	CA		09/06/2018	4.110	15,000,000		25,655,651
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	262,225,000	0	432,657,953
Mortgages in Good Standing - Mezzanine Loans								
99-0000059	DENVER	CO		12/23/2016	10.500		1,776,940	32,633,623
99-0000065	DALLAS	TX		12/20/2017	11.000		2,530,023	55,477,941
99-0000070	CHANDLER	AZ		04/05/2018	10.000		3,751,169	90,067,921
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	0	8,058,131	178,179,485
0899999. Total - Mortgages in Good Standing				XXX	XXX	262,225,000	8,058,131	610,837,438
3399999. Total Mortgages				XXX	XXX	262,225,000	8,058,131	610,837,438

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																	
99-0000036	BIRMINGHAM	AL		09/10/2015	09/05/2018	2,565,045				230,918	230,918		2,795,963	2,795,963			0
0199999. Total - Mortgages Closed by Repayment						2,565,045	0	0	0	230,918	230,918	0	2,795,963	2,795,963	0	0	0
Mortgages With Partial Repayments																	
00-1001237	DALLAS	TX		11/20/2002		2,370,228					0		137,537	137,537			0
00-1100109	MILFORD	OH		09/23/2003		71,226					0		16,004	16,004			0
00-1100141	GRAND RAPIDS	MI		10/30/2003		348,241					0		95,989	95,989			0
00-1100265	ALTAMONTE SPRINGS	FL		12/18/2003		670,539					0		31,032	31,032			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
00-1100375	ALGONQUIN	IL		09/15/2004		323,547					0		45,593	45,593			0
00-1100406	EDISON	NJ		05/18/2004		1,777,960					0		59,311	59,311			0
00-1100421	PORT ORANGE	FL		09/16/2004		316,909					0		19,154	19,154			0
00-1100497	KENT	WA		08/23/2004		341,029					0		47,937	47,937			0
00-1100600	FARMERS BRANCH	TX		12/16/2004		660,064					0		9,447	9,447			0
00-1100669	BATTLE CREEK	MI		11/29/2004		440,059					0		54,364	54,364			0
00-1100719	FARMERS BRANCH	TX		12/16/2004		131,278					0		1,879	1,879			0
00-1100729	PHOENIX	AZ		03/30/2005		685,561					0		5,974	5,974			0
00-1100844	ORLAND PARK	IL		07/22/2005		2,266,179					0		63,665	63,665			0
00-1101147	SOUTH HAVEN	MI		04/20/2006		747,210					0		52,758	52,758			0
00-1101525	AUSTIN	TX		07/18/2007		2,183,952					0		23,616	23,616			0
00-1101660	BUFFALO GROVE	IL		06/08/2009		1,931,866					0		27,275	27,275			0
00-1101702	CLINTON	UT		10/08/2010		2,872,383					0		49,709	49,709			0
00-1101713	SAN DIEGO	CA		10/05/2010		5,156,019					0		136,370	136,370			0
00-1101715	LYNDHURST	NJ		12/01/2010		7,797,787					0		44,404	44,404			0
00-1101727	WEST BABYLON	NY		02/15/2011		743,904					0		9,452	9,452			0
00-1101780	MINNEAPOLIS	MN		09/20/2011		8,928,886					0		51,677	51,677			0
00-1101800	CHICAGO	IL		11/30/2011		8,954,242					0		51,569	51,569			0
00-1101813	RALEIGH	NC		03/28/2012		3,186,436					0		24,464	24,464			0
00-1101817	OAKLAND	CA		06/27/2012		9,368,119					0		50,711	50,711			0
00-1101864	SUNSET VALLEY	TX		07/17/2012		7,420,131					0		163,034	163,034			0
00-1101866	BUFFALO GROVE	IL		08/09/2012		3,608,276					0		45,697	45,697			0
00-1101867	BUFFALO GROVE	IL		08/09/2012		3,608,276					0		45,697	45,697			0
00-1101897	PHOENIX	AZ		12/21/2012		2,767,291					0		126,784	126,784			0
00-1101908	OCEANSIDE	NY		11/28/2012		10,328,456					0		78,261	78,261			0
00-1101911	GRAND LEDGE	MI		12/27/2012		3,786,962					0		29,892	29,892			0
00-1101919	BLOOMINGTON	IN		12/05/2012		8,832,078					0		108,956	108,956			0
00-1101927	BRICK	NJ		12/12/2012		18,083,994					0		109,553	109,553			0
00-1101979	SEATTLE	WA		08/01/2013		12,629,257					0		151,678	151,678			0
00-1102007	LAKEWOOD	OH		06/28/2013		14,022,427					0		191,103	191,103			0
00-1102009	AVON	OH		08/22/2013		14,551,385					0		94,294	94,294			0
00-1102015	BOSTON	MA		07/30/2013		12,385,489					0		102,958	102,958			0
00-1102026	KNOXVILLE	TN		10/15/2013		4,931,357					0		53,346	53,346			0
00-1102029	BROKEN ARROW	OK		10/10/2013		11,653,840					0		155,857	155,857			0
00-1102037	INDEPENDENCE TWP	MI		09/05/2013		9,571,750					0		61,771	61,771			0
00-1102051	GAINESVILLE	FL		11/01/2013		2,843,517					0		13,974	13,974			0
00-1102054	COLUMBUS	OH		05/14/2014		12,763,357					0		59,231	59,231			0
00-1102080	GAINESVILLE	FL		12/12/2013		6,336,581					0		47,292	47,292			0
00-1102081	GAINESVILLE	FL		12/12/2013		1,267,316					0		9,458	9,458			0
00-1102082	TORRANCE	CA		10/28/2013		4,972,923					0		37,822	37,822			0
00-1102096	BALTIMORE	MD		11/12/2013		5,799,572					0		26,911	26,911			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
00-1102098	WILMINGTON	NC		12/06/2013		10,550,000					0		45,325	45,325			0
00-1102099	BEAVERTON	OR		12/10/2013		9,076,020					0		66,199	66,199			0
00-1102147	WALNUT CREEK	CA		09/29/2014		14,668,272					0		74,226	74,226			0
00-1102153	SANTA ANA	CA		05/28/2014		1,969,017					0		10,336	10,336			0
00-1102157	EXTON	PA		05/07/2015		12,141,047					0		65,228	65,228			0
00-1102176	PORTLAND	OR		07/01/2014		13,119,540					0		149,197	149,197			0
00-1102210	COLUMBUS	OH		08/20/2015		12,231,296					0		57,120	57,120			0
00-1102216	BELLEVUE	WA		10/16/2014		9,875,170					0		100,402	100,402			0
00-1102219	NASHVILLE	TN		09/29/2014		5,240,085					0		35,799	35,799			0
00-1102237	SHERIDAN	CO		10/07/2014		9,699,275					0		70,777	70,777			0
00-1102245	BEAVERTON	OR		10/16/2014		4,034,408					0		21,128	21,128			0
00-1102249	JERICHO	NY		12/19/2014		11,343,381					0		60,942	60,942			0
00-1102254	LONGMONT	CO		11/06/2014		7,387,967					0		55,221	55,221			0
00-1102255	ZEELAND	MI		12/18/2014		2,609,638					0		41,520	41,520			0
00-1102264	CHARLOTTESVILLE	VA		01/12/2015		3,967,168					0		41,380	41,380			0
00-1102276	STRONGSVILLE	OH		12/23/2014		14,826,080					0		155,267	155,267			0
00-1102278	DENVER	CO		01/16/2015		5,567,859					0		41,157	41,157			0
00-1102280	BOULDER	CO		02/02/2015		8,831,777					0		65,391	65,391			0
00-1102289	SCOTTSDALE	AZ		04/29/2015		10,000,000					0		46,027	46,027			0
00-1102303	HENDERSON	NV		01/29/2015		7,771,901					0		40,919	40,919			0
00-1102304	ORLANDO	FL		02/17/2015		13,782,845					0		66,487	66,487			0
00-1102305	SEATTLE	WA		03/10/2015		16,284,109					0		172,631	172,631			0
00-1102309	JACKSONVILLE	FL		01/29/2015		14,903,205					0		80,648	80,648			0
00-1102310	JACKSON HEIGHTS	NY		03/31/2015		19,568,022					0		144,263	144,263			0
00-1102315	ROCKVILLE	MD		06/01/2015		4,913,234					0		36,046	36,046			0
00-1102319	BIRMINGHAM	AL		05/07/2015		13,285,736					0		131,419	131,419			0
00-1102331	FREMONT	CA		10/01/2015		4,578,554					0		70,451	70,451			0
00-1102333	NASHVILLE	TN		09/04/2015		13,201,622					0		97,616	97,616			0
00-1102335	SCOTTSDALE	AZ		03/31/2015		6,631,061					0		37,025	37,025			0
00-1102350	MELVILLE	NY		04/29/2015		17,082,305					0		94,930	94,930			0
00-1102354	SAN ANTONIO	TX		05/18/2015		7,870,269					0		56,837	56,837			0
00-1102356	SAN JUAN CAPISTRANO	CA		04/16/2015		10,928,042					0		111,835	111,835			0
00-1102365	STRONGSVILLE	OH		05/14/2015		17,801,714					0		125,767	125,767			0
00-1102366	WILMINGTON	NC		06/18/2015		7,633,038					0		40,623	40,623			0
00-1102368	TORRANCE	CA		10/23/2015		8,578,343					0		54,575	54,575			0
00-1102370	CHICAGO	IL		06/10/2015		12,484,096					0		90,322	90,322			0
00-1102371	NORTH LAS VEGAS	NV		05/20/2015		8,560,204					0		46,987	46,987			0
00-1102380	SAN ANTONIO	TX		05/07/2015		16,500,000					0		71,305	71,305			0
00-1102394	ANN ARBOR	MI		07/31/2015		18,842,000					0		132,944	132,944			0
00-1102399	WEST FARGO	ND		09/11/2015		8,176,770					0		40,024	40,024			0
00-1102402	LEHI	UT		08/17/2015		4,425,758					0		68,365	68,365			0
00-1102412	MADISON	WI		09/29/2015		8,022,166					0		40,465	40,465			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
00-1102413	KANSAS CITY	KS		08/27/2015		7,102,801					0		35,443	35,443			0
00-1102420	COLUMBUS	OH		11/19/2015		7,020,823					0		30,930	30,930			0
00-1102421	COLUMBUS	OH		11/19/2015		1,422,025					0		10,608	10,608			0
00-1102423	MOORE	OK		11/18/2015		19,000,000					0		84,208	84,208			0
00-1102425	DALLAS	TX		04/04/2016		12,388,798					0		49,778	49,778			0
00-1102426	DALLAS	TX		11/25/2015		14,766,880					0		61,440	61,440			0
00-1102427	FOLSOM	PA		10/23/2015		11,452,869					0		114,597	114,597			0
00-1102428	COLUMBUS	OH	S	11/05/2015		15,582,852					0		149,350	149,350			0
00-1102434	VANCOUVER	WA		10/13/2015		18,126,613					0		124,707	124,707			0
00-1102435	AURORA	CO		10/09/2015		5,038,495					0		33,636	33,636			0
00-1102440	AMERICAN FORK	UT		10/08/2015		7,661,588					0		75,385	75,385			0
00-1102441	SOMERVILLE	MA		12/18/2015		16,252,765					0		103,040	103,040			0
00-1102442	SAN DIEGO	CA		10/19/2015		3,795,876					0		26,147	26,147			0
00-1102448	BELLINGHAM	MA		10/01/2015		11,706,401					0		60,740	60,740			0
00-1102449	SALEM	OR		03/07/2016		8,923,986					0		43,845	43,845			0
00-1102451	MADISON	WI		12/11/2015		11,000,000					0		49,792	49,792			0
00-1102454	GRANDVIEW HEIGHTS	OH	S	12/01/2015		20,700,471					0		286,853	286,853			0
00-1102476	BOULDER	CO		02/08/2016		7,544,329					0		69,481	69,481			0
00-1102477	MILPITAS	CA		12/14/2015		19,250,000					0		85,624	85,624			0
00-1102478	MILPITAS	CA		12/14/2015		15,750,000					0		70,056	70,056			0
00-1102479	MURRAY	UT		12/10/2015		5,193,569					0		32,714	32,714			0
00-1102481	CABIN JOHN	MD		02/10/2016		9,824,093					0		61,059	61,059			0
00-1102483	SALT LAKE CITY	UT		01/14/2016		4,977,485					0		46,905	46,905			0
00-1102488	MALDEN	MA		04/01/2016		37,771,191					0		194,382	194,382			0
00-1102489	ST CHARLES	MO		08/17/2016		14,636,129					0		75,980	75,980			0
00-1102490	LOUISVILLE	KY		03/09/2016		17,303,456					0		111,159	111,159			0
00-1102491	MERIDIAN	ID		02/01/2016		11,482,426					0		75,273	75,273			0
00-1102493	RANCHO CUCAMONGA	CA		02/01/2016		6,211,605					0		56,762	56,762			0
00-1102496	PHOENIX	AZ		01/21/2016		5,256,889					0		35,260	35,260			0
00-1102504	PORTLAND	OR		01/20/2016		21,671,430					0		102,626	102,626			0
00-1102511	WINSTON-SALEM	NC		02/01/2016		22,478,080					0		148,486	148,486			0
00-1102513	OCEANSIDE	CA		03/28/2016		3,782,596					0		18,644	18,644			0
00-1102520	MCCANDLESS	PA		04/29/2016		70,000,000					0		290,341	290,341			0
00-1102534	SAN DIEGO	CA		04/07/2016		6,901,945					0		43,538	43,538			0
00-1102541	GARDEN GROVE	CA		03/29/2016		8,026,504					0		56,151	56,151			0
00-1102545	WESTERVILLE	OH		03/17/2016		7,188,724					0		33,702	33,702			0
00-1102551	BENTONVILLE	AR		04/21/2016		29,837,627					0		278,141	278,141			0
00-1102552	BOSTON	MA		04/05/2016		30,500,000					0		146,101	146,101			0
00-1102553	LEXINGTON	SC		09/01/2016		5,425,202					0		36,600	36,600			0
00-1102557	ROWLAND HEIGHTS	CA		06/30/2016		25,047,134					0		129,973	129,973			0
00-1102559	ORANGE	CA		06/30/2016		2,772,207					0		14,385	14,385			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
00-1102560	ANAHEIM	CA		06/30/2016		5,738,955					0		29,780	29,780			0
00-1102562	WESTMINSTER	CA		06/30/2016		14,882,375					0		77,227	77,227			0
00-1102564	COSTA MESA	CA		06/30/2016		14,444,658					0		74,955	74,955			0
00-1102567	LAGUNA HILLS	CA		06/30/2016		7,684,363					0		39,875	39,875			0
00-1102569	SHEPHERDSVILLE	KY		04/19/2016		12,303,058					0		116,364	116,364			0
00-1102570	EVERETT	WA		05/03/2016		17,359,614					0		112,877	112,877			0
00-1102572	SEATTLE	WA		08/29/2016		12,294,999					0		56,609	56,609			0
00-1102578	LYNDHURST	NJ		04/25/2016		14,169,153					0		84,559	84,559			0
00-1102599	OCONOMOWOC	WI		06/01/2016		8,250,655					0		43,563	43,563			0
00-1102612	EDISON	NJ		08/04/2016		14,825,859					0		141,083	141,083			0
00-1102614	ROGERS	AR		09/01/2016		23,746,176					0		221,146	221,146			0
00-1102617	CONCORD	NH		06/23/2016		12,265,238					0		62,035	62,035			0
00-1102630	EVERETT	WA		09/15/2016		3,759,908					0		53,716	53,716			0
00-1102631	GASTONIA	NC		11/22/2016		7,500,000					0		48,246	48,246			0
00-1102634	WALKER	MI		04/05/2017		20,268,562					0		269,243	269,243			0
00-1102635	WESTPORT	CT		09/26/2016		14,367,099					0		74,363	74,363			0
00-1102636	OVIEDO	FL		08/08/2016		13,161,942					0		91,460	91,460			0
00-1102641	SAN ANTONIO	TX		08/08/2016		9,387,561					0		65,233	65,233			0
00-1102643	HILLSBORO	OR		11/07/2016		10,715,834					0		73,804	73,804			0
00-1102649	BEXLEY	OH		11/23/2016		6,658,390					0		43,471	43,471			0
00-1102653	CERRITOS	CA		09/23/2016		6,777,581					0		46,358	46,358			0
00-1102655	MOUNTAIN VIEW	CA		11/14/2016		17,654,557					0		89,820	89,820			0
00-1102656	EL SEGUNDO	CA		12/15/2016		11,721,276					0		78,971	78,971			0
00-1102660	WILDOMAR	CA		05/23/2017		12,179,678					0		50,384	50,384			0
00-1102665	GLASTONBURY	CT		10/20/2016		18,768,286					0		97,328	97,328			0
00-1102679	ANN ARBOR	MI		12/09/2016		4,917,439					0		23,476	23,476			0
00-1102683	CHAPEL HILL	NC		01/30/2017		54,247,537					0		330,024	330,024			0
00-1102689	MACON	GA		02/06/2017		11,110,500					0		48,552	48,552			0
00-1102692	GRANDVIEW HEIGHTS	OH	S	02/01/2017		28,000,000					0		271,803	271,803			0
00-1102693	WEST CHESTER	PA		03/06/2017		37,000,000					0		150,757	150,757			0
00-1102704	SEATTLE	WA		04/06/2017		4,695,180					0		24,705	24,705			0
00-1102712	VALENCIA	CA		05/15/2017		3,767,281					0		16,951	16,951			0
00-1102719	KENT	WA		04/13/2017		10,005,711					0		130,908	130,908			0
00-1102720	BILLERICA	MA		05/01/2017		3,060,658					0		18,415	18,415			0
00-1102721	BROOKLYN	NY		06/01/2017		13,775,113					0		116,684	116,684			0
00-1102727	CHARLESTON	SC		05/22/2017		17,462,971					0		148,849	148,849			0
00-1102740	MEMPHIS	TN		08/16/2017		14,898,717					0		104,284	104,284			0
00-1102753	ENCINITAS	CA		06/23/2017		6,300,000					0		17,111	17,111			0
00-1102754	SAN DIEGO	CA		07/18/2017		9,942,487					0		44,534	44,534			0
00-1102757	BALTIMORE	MD		08/08/2017		10,449,090					0		52,619	52,619			0
00-1102761	RICHMOND	VA		07/19/2017		13,152,885					0		40,074	40,074			0
00-1102764	MYRTLE BEACH	SC		07/07/2017		16,307,669					0		71,562	71,562			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
00-1102767	KALAMAZOO	MI		07/20/2017		7,407,354					0		71,892	71,892			0
00-1102772	NORTHBROOK	IL		08/10/2017		24,789,751					0		216,285	216,285			0
00-1102773	IRMO	SC		07/26/2017		10,566,008					0		64,986	64,986			0
00-1102774	VERNON	CA		06/30/2017		15,382,130					0		72,951	72,951			0
00-1102779	FAIRFAX	VA		08/25/2017		7,955,280					0		46,190	46,190			0
00-1102786	MARYSVILLE	WA		01/10/2018							0		196,971	196,971			0
00-1102789	EAST RUTHERFORD	NJ		09/18/2017		12,932,886					0		103,926	103,926			0
00-1102792	WOODSTOCK	GA		10/12/2017		21,972,724					0		84,500	84,500			0
00-1102794	TULSA	OK		10/30/2017		11,966,950					0		101,764	101,764			0
00-1102797	REDMOND	WA		09/08/2017		11,110,006					0		139,022	139,022			0
00-1102799	EUGENE	OR		10/26/2017		4,743,168					0		21,050	21,050			0
00-1102800	FORT MILL	SC		09/22/2017		8,963,127					0		56,756	56,756			0
00-1102803	NASHVILLE	TN		11/27/2017		14,000,000					0		87,392	87,392			0
00-1102825	NAPLES	FL		12/05/2017		10,000,000					0		59,945	59,945			0
00-1102827	BURIEN	WA		12/18/2017		10,980,000					0		94,709	94,709			0
00-1102828	MODESTO	CA		02/01/2018							0		23,203	23,203			0
00-1102829	MODESTO	CA		02/01/2018							0		20,303	20,303			0
00-1102830	SAN DIEGO	CA		02/23/2018							0		34,953	34,953			0
00-1102832	MONROE	WA		01/04/2018							0		98,682	98,682			0
00-1102833	BEAVERTON	OR		03/05/2018							0		56,102	56,102			0
00-1102839	JACKSONVILLE	FL		01/09/2018							0		140,736	140,736			0
00-1102840	TONAWANDA	NY		02/07/2018							0		26,979	26,979			0
00-1102852	BALA CYNWYD	PA		04/06/2018							0		123,922	123,922			0
00-1102855	SAN DIEGO	CA		03/09/2018							0		14,560	14,560			0
00-1102866	NORWALK	CA		05/10/2018							0		85,941	85,941			0
00-1102872	CHICAGO	IL		04/13/2018							0		75,201	75,201			0
00-1102874	HOLLAND	MI		05/15/2018							0		108,928	108,928			0
00-1102876	GOLETA	CA		05/17/2018							0		170,426	170,426			0
00-1102879	MARLTON	NJ		06/26/2018							0		75,709	75,709			0
00-1102882	HILL AIR FORCE BASE	UT		07/06/2018							0		25,453	25,453			0
00-1102883	DALLAS	TX		05/29/2018							0		62,828	62,828			0
00-1102887	COLORADO SPRINGS	CO		06/29/2018							0		78,119	78,119			0
00-1102888	WARMINSTER	PA		06/25/2018							0		79,661	79,661			0
00-1102892	SALT LAKE CITY	UT		06/26/2018							0		108,200	108,200			0
00-1102894	MOORESVILLE	NC		07/06/2018							0		24,965	24,965			0
00-1102897	OMAHA	NE		07/26/2018							0		13,891	13,891			0
99-0000069	HACKENSACK	NJ		02/26/2018						220,000	220,000		220,000	220,000			0
0299999. Total - Mortgages With Partial Repayments						1,986,925,114	0	0	0	220,000	220,000	0	16,273,303	16,273,303	0	0	0
0599999. Total Mortgages						1,989,490,159	0	0	0	450,918	450,918	0	19,069,266	19,069,266	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
	Ares Private Credit Solutions, L.P.	Wilmington	DE	Ares Private Credit Solutions		06/23/2017	2	-	(330)	-	14,768,835	0.200
	GSO Capital Opportunities Fund III LP	Wilmington	DE	GSO Capital Partners LP		06/03/2016	2	-	1,077,215	-	9,976,454	0.150
	Guggenheim Private Debt Fund 2.0-I, LLC	Wilmington	DE	Guggenheim PDF 2.0		06/03/2016	2	-	2,283,333	-	7,486,785	2.000
	ICG SDP Fund 3B	Grand Duchy	LUX	Intermediate Capital Managers Limited		03/22/2018	2	1,150,000	-	-	12,712,500	0.460
	TCW Direct Lending VII, LLC	Los Angeles	CA	TCW Asset Management		05/14/2018	3	3,217,202	-	-	6,135,816	0.400
	Vista Credit Opportunities Fund II - B, L.P.	San Francisco	CA	Vista Credit Opportunities Managment		06/01/2016	2	-	1,372,514	-	1,008,096	1.000
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE	Vista Credit Opportunities Managment		05/10/2017	2	-	1,014,473	-	1,583,623	0.420
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								4,367,202	5,747,205	0	53,672,109	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Dyal Capital Partners III	New York	NY	NB Dyal Associates III, LP		09/30/2016	3	-	(65,336)	-	13,554,818	0.140
	ICG Europe VII	St Helier	JEY	Intermediate Capital Managers Limited		08/24/2018	2	431,354	-	-	8,657,565	0.120
	Yukon Capital Partners III, LP	Minneapolis	MN	Yukon Partners		07/18/2017	2	-	468,254	-	15,253,612	1.270
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								431,354	402,918	0	37,465,996	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Crow Holdings Realty Partners VII, LP	Wilmington	DE	Crow Holdings Capital Partners, LLC		05/01/2015		-	241,494	-	1,020,860	0.670
	Crow Holdings Retail Fund II, L.P.	Dover	DE	Crow Holdings Retail Advisors II, L.P.		10/21/2016		-	1,381,991	-	-	2.250
	DivcoWest Fund V, L.P.	Dover	DE	DivcoWest Fund V GP, L.P.		06/23/2017		-	34,797	-	9,363,666	0.320
	Exeter Industrial Value Fund IV, L.P.	Dover	DE	Exeter Property Group IV, L.P.		10/24/2016		-	1,500,000	-	11,000,000	1.000
	GEM Realty Fund VI, LP	Wilmington	DE	GEM Capital, LP		04/15/2016		-	473,250	-	11,107,065	1.200
	Helios Devco LLC	DC	DC	Sol Systems LLC		05/23/2018		261,955	-	-	13,077,501	13.000
	Helios Infraco LLC	DC	DC	Sol Systems LLC		12/22/2017		-	597,578	-	9,912,124	6.500
	HSREP VI Co-Investment 3, L.P.	Dover	DE	Harrison Street		05/02/2018		1,600,000	-	-	-	5.650
	PCCP Credit IX, LP	Dover	DE	PCCP Credit IX GP, LLC		03/28/2017		-	724,523	-	24,780,000	1.750
	PCCP Equity VIII, LP	Dover	DE	PCCP, LP		09/18/2018		2,365,704	-	-	12,643,658	1.670
	Walton Street Real Estate Fund VIII. LP	Wilmington	DE	Walton Street Capital, LLC		05/18/2016		-	1,525,298	-	6,998,029	1.000
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Waterton Venture XIII GP, LLC		11/03/2017		-	86,962	-	13,101,942	0.670
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								4,227,659	6,565,893	0	113,004,845	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		-	4,668,147	-	-	100.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated								0	4,668,147	0	0	XXX
4499999. Subtotal - Unaffiliated								9,026,215	12,716,016	0	204,142,950	XXX
4599999. Subtotal - Affiliated								0	4,668,147	0	0	XXX
4699999. Totals								9,026,215	17,384,163	0	204,142,950	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	08/29/2018	162,456					0		162,456	162,456	-	-	0	
	Guggenheim Private Debt Fund 2.0-I, LLC	Wilmington	DE..	Distribution	06/03/2016	09/20/2018	885,362					0		885,362	885,362	-	-	0	
	Newstone Capital Partners III, LP	Wilmington	DE..	Distribution	09/20/2016	08/14/2018	587,126					0		587,126	587,126	-	-	0	
	TCW Direct Lending VII, LLC	Los Angeles	CA..	Distribution	05/14/2018	09/27/2018	854,720					0		854,720	854,720	-	-	0	
	Vista Credit Opportunities Fund II - B, L.P.	San Francisco	CA..	Distribution	06/01/2016	09/13/2018	272,750					0		272,750	272,750	-	-	0	
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE..	Distribution	05/10/2017	09/20/2018	1,182,966					0		1,182,966	1,182,966	-	-	0	
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							3,945,380	0	0	0	0	0	0	3,945,380	3,945,380	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Dyal Capital Partners IV	New York	NY..	Distribution	06/11/2018	08/03/2018	159					0		159	159	-	-	0	
	Fundamental Partners III, L.P.	Wilmington	DE..	Distribution	05/18/2017	09/27/2018	13,009					0		13,009	13,009	-	-	0	
	Yukon Capital Partners III, LP	Minneapolis	MN.	Distribution	07/18/2017	07/25/2018	1,451					0		1,451	1,451	-	-	0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							14,619	0	0	0	0	0	0	14,619	14,619	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	07/31/2018	26,996					0		26,996	26,996	-	-	0	
	Crow Holdings Realty Partners VII, LP	Wilmington	DE..	Distribution	05/01/2015	09/26/2018	927,980					0		927,980	927,980	-	-	0	
	GEM Realty Fund VI, LP	Wilmington	DE..	Distribution	04/15/2016	08/20/2018	605,600					0		605,600	605,600	-	-	0	
	PCCP Credit IX, LP	Dover	DE..	Distribution	03/28/2017	09/21/2018	72,406					0		72,406	72,406	-	-	0	
	US Regional Logistics Program, L.P.	Dover	DE..	Distribution	10/18/2016	09/17/2018	266,667					0		266,667	266,667	-	-	0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							1,899,649	0	0	0	0	0	0	1,899,649	1,899,649	0	0	0	0
4499999. Subtotal - Unaffiliated							5,859,648	0	0	0	0	0	0	5,859,648	5,859,648	0	0	0	0
4699999. Totals							5,859,648	0	0	0	0	0	0	5,859,648	5,859,648	0	0	0	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. States, Territories and Possessions									
373385 DM 2	Georgia St GO Txbl Tranche 2 Ser B 3.7		07/19/2018	JP Morgan Securities LLC		6,122,464	6,110,000	6,908	1FE
373385 DN 0	Georgia St GO Txbl Tranche 2 Ser B 3.7		07/19/2018	JP Morgan Securities LLC		3,707,548	3,700,000	4,240	1FE
373385 DP 5	Georgia St GO Txbl Tranche 2 Ser B 3.8		09/11/2018	JP Morgan Securities LLC		5,944,080	6,000,000	38,633	1FE
882724 HC 4	Texas ST-Ref-Txbl GO Txbl Public Fin Aut		08/29/2018	Piper Jaffrey & Co		4,195,000	4,195,000		1FE
882724 HD 2	Texas ST-Ref-Txbl GO Txbl Public Fin Aut		08/29/2018	Piper Jaffrey & Co		6,750,000	6,750,000		1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					26,719,092	26,755,000	49,781	XXX
Bonds - U.S. Political Subdivisions of States									
544351 MX 4	Los Angeles CA GO Txbl Ser A 3.790% 09		07/17/2018	Wells Fargo Securities LLC		7,302,251	7,310,000	5,387	1FE
544351 MY 2	Los Angeles CA GO Txbl Ser A 3.820% 09		07/17/2018	Wells Fargo Securities LLC		5,293,698	5,310,000	3,944	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					12,595,949	12,620,000	9,331	XXX
Bonds - U.S. Special Revenue and Special Assessment									
249182 LP 9	Denver City & Cnty Co Arpt Rev AMT Tax E		08/15/2018	Merrill Lynch		22,720,090	23,000,000		1FE
3140Q8 3K 9	FNMA Pool #CA1701 4.000% 05/25/48		07/31/2018	Barclays Capital Inc		(169,339)	(165,968)	(18)	1
3140Q9 N2 5	FN CA2208 Pool #CA2208 4.500% 08/25/48		08/30/2018	Citigroup		15,553,405	14,959,692	56,099	1
403720 GT 6	Gwinnett Cnty GA Dev Auth Rev Txbl Gwin		07/25/2018	JP Morgan Securities LLC		1,876,331	1,875,000		1FE
403720 GU 3	Gwinnett Cnty GA Dev Auth Rev Gwinnett C		07/25/2018	JP Morgan Securities LLC		1,999,680	2,000,000		1FE
403720 GV 1	Gwinnett Cnty GA Dev Auth Rev Gwinnett C		07/25/2018	JP Morgan Securities LLC		1,999,680	2,000,000		1FE
403720 GW 9	Gwinnett Cnty GA Dev Auth Rev Gwinnett C		07/25/2018	JP Morgan Securities LLC		1,999,660	2,000,000		1FE
403720 GX 7	Gwinnett Cnty GA Dev Auth Rev Gwinnett C		07/25/2018	JP Morgan Securities LLC		1,999,660	2,000,000		1FE
44244C TQ 0	Houston TX Util Sys Rev Txbl Ref 1st Lie		08/08/2018	Piper Jaffrey & Co		7,500,000	7,500,000		1FE
44244C TT 4	Houston TX Util Sys Rev Txbl Ref 1st Lie		08/08/2018	Piper Jaffrey & Co		3,000,000	3,000,000		1FE
51771F AU 0	Las Vegas Convtn & Vistrs Rev Series B		09/14/2018	RBC Capital Markets LLC		17,073,749	17,316,000		1FE
59333P 3R 7	Miami-Dade Cnty FL Rev Txbl Ref Ser C		08/16/2018	JP Morgan Securities LLC		3,750,000	3,750,000		1FE
59333P 3U 0	Miami-Dade Cnty FL Rev Txbl Ref Ser C		08/16/2018	JP Morgan Securities LLC		22,935,000	22,935,000		1FE
59333P 3V 8	Miami-Dade Cnty FL Rev Txbl Ref Ser C		08/16/2018	JP Morgan Securities LLC		7,500,000	7,500,000		1FE
64990G GK 2	New York St Dorm Auth Rev Txbl Montefior		07/27/2018	Merrill Lynch		4,577,000	4,600,000		1FE
73358W X9 0	Port Auth NY & NJ Rev Txbl Consol 2 Hund		08/17/2018	Citigroup		7,200,000	7,200,000		1FE
914713 K6 8	University NC Chapel Hill Rev Txbl Ref		09/11/2018	Wells Fargo Securities LLC		24,620,376	24,285,000	264,702	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					146,135,292	145,754,724	320,783	XXX
Bonds - Industrial and Miscellaneous									
000000 00 0	Ministry Brands LLC Delayed Draw TL Nt 1		07/01/2018	Direct		(191,665)	(191,665)		3FE
000000 00 0	Ministry Brands LLC Incremental DD Term		09/13/2018	Direct		551,996	551,996		3FE
000000 00 0	IQNavigator Inc Revolver Nt 1 7.822% 0		08/20/2018	Direct		178,234	180,948		4Z
000000 00 0	IQNavigator Inc 1st Lien TL Nt 1 7.822		08/20/2018	Direct		4,851,493	4,925,373		4Z
00122@ AA 9	AES Southland Sr Sec Nt 4.500% 02/29/4		08/31/2018	MUFG Securities Inc		3,016,748	3,016,748		2FE
00184@ AA 4	Amazon.com Inc. Euclid BTS Lease Backed		09/17/2018	Suntrust Robinson Humprey Inc		2,978,272	2,978,272		2Z
004498 AB 7	ACI Worldwide Inc Sr Nt 5.750% 08/15/2		09/21/2018	Various		23,869,019	23,630,000	45,567	4FE
007589 AA 2	Advocate Health Corp Sr Nt 3.829% 08/1		08/07/2018	JP Morgan Securities LLC		8,000,000	8,000,000		1FE
007589 AB 0	Advocate Health Corp Sr Nt 4.272% 08/1		08/07/2018	JP Morgan Securities LLC		12,000,000	12,000,000		1FE
030288 B* 4	American Transmission Sys Sr Nt 4.320%		09/27/2018	Us Bancorp Investments Inc		9,000,000	9,000,000		2Z
032654 AN 5	Analog Devices Inc Sr Nt 3.500% 12/05/		09/18/2018	Goldman Sachs & Company		12,471,810	13,000,000	132,708	2FE
03539# AA 8	Ankura Consulting Group LLC 1st Lien Ter		08/24/2018	Direct		3,820,918	3,898,896		4Z
03768C AC 3	Apidos CLO CLO Ser XXXA Cl A1A 3.473%		08/07/2018	Credit Suisse Securities LLC		12,000,000	12,000,000		1FE
03768C AG 4	Apidos CLO CLO Ser XXXA Cl A2 3.933% 1		08/07/2018	Credit Suisse Securities LLC		10,000,000	10,000,000		1FE
045054 AF 0	Ashtead Capital Inc 2nd Lien Nt 4.375%		07/18/2018	Various		11,915,063	12,428,436	227,040	2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
045054 AH 6	Ashtead Capital Inc 2nd Lien Nt 5.250%		07/23/2018	JP Morgan Securities LLC		3,000,000	3,000,000		2FE
06051G HM 4	Bank of America Corp Sr Nt 4.271% 07/2		07/18/2018	Bank of America BISD Dealer		21,000,000	21,000,000		1FE
06406R AH 0	Bank of NY Mellon Corp Sr MTN 3.850% 0		08/06/2018	Bank of America BISD Dealer		20,264,800	20,000,000	220,306	1FE
07274N AU 7	Bayer US Finance II LLC Sr Nt 2.750% 0		07/12/2018	Tax Free Exchange		1,998,338	2,000,000		2FE
07274N AW 3	Bayer US Finance II LLC Sr Nt 3.375% 0		07/12/2018	Tax Free Exchange		11,180,375	11,000,000		2FE
07274N BF 9	Bayer US Finance II LLC Sr Nt 4.400% 0		07/12/2018	Tax Free Exchange		4,963,241	5,000,000		2FE
08160B AH 7	Benchmark Mortgage Trust CMBS 2018-B5 Cl		07/27/2018	JP Morgan Securities LLC		5,355,989	5,200,000	12,766	1FE
08162C AF 7	Benchmark Mtg Tr CMBS Ser 2018-B6 Cl AS		09/20/2018	Citigroup		6,360,123	6,175,000	6,094	1Z
08162C AG 5	Benchmark Mtg Tr CMBS Ser 2018-B6 Cl B		09/20/2018	Citigroup		1,855,663	1,800,000	1,910	1Z
084659 AQ 4	Berkshire Hathaway Energy Sr Nt 4.450%		07/23/2018	Wells Fargo Securities LLC		14,995,200	15,000,000		1FE
10373Q AC 4	BP Cap Mkts America Sr Nt 3.937% 09/21		09/18/2018	Citigroup		26,750,000	26,750,000		1FE
14913Q 2N 8	Caterpillar Finl Service Sr Nt MTN 3.1		09/04/2018	Barclays Capital Inc		3,996,920	4,000,000		1FE
150190 AB 2	Cedar Fair/Can/Magnum/MI Sr Nt 5.375%		09/06/2018	Various		15,123,193	15,381,000	230,059	4FE
16412X AG 0	Cheniere Corp Christi HD 1st lien Nt 5		09/28/2018	JP Morgan Securities LLC		8,567,862	8,540,000	80,588	3FE
172967 MD 0	Citigroup Inc Sr Nt 4.650% 07/23/48		07/16/2018	Citigroup		20,989,920	21,000,000		2FE
21872# AA 5	Core Civic of Kansas LLC Sr Secured Nt		08/15/2018	JP Morgan Securities LLC		2,434,946	2,434,946		1Z
25278X AC 3	Diamondback Energy Inc Sr Nt 4.750% 11		09/18/2018	Various		12,512,175	12,520,000	237,880	3FE
25278X AE 9	Diamondback Energy Inc Sr Nt 4.750% 11		08/01/2018	Goldman Sachs & Company		1,740,775	1,790,000	21,729	3FE
25278X AH 2	Diamondback Energy Inc Sr Nt 5.375% 05		08/03/2018	Various		13,188,000	13,160,000	120,358	3FE
25278X AH 2	Diamondback Energy Inc Sr Nt 5.375% 05		08/24/2018	Tax Free Exchange		1,794,456	1,790,000	22,450	3FE
25278X AJ 8	Diamondback Energy Inc Sr Nt 5.375% 05		08/02/2018	Bank of America BISD Dealer		1,794,475	1,790,000	17,639	3FE
26441Y BB 2	Duke-Weeks Realty LP Sr Nt 4.000% 09/1		09/04/2018	Wells Fargo Securities LLC		14,344,270	14,500,000		2FE
278062 AE 4	Eaton Corp Sr Nt 4.150% 11/02/42		08/08/2018	Morgan Stanley & Co LLC		15,025,310	15,500,000	175,107	2FE
30251B AE 8	FMR LLC Sr Nt 5.150% 02/01/43		07/09/2018	Goldman Sachs & Company		1,349,808	1,200,000	27,467	1FE
31428X BQ 8	Fedex Corp Sr Nt 4.050% 02/15/48		08/29/2018	Various		14,201,486	15,500,000	27,686	2FE
34489* AC 3	Football Club Sec Nt Ser 33-C 3.960% 1		08/15/2018	Bank of America BISD Dealer		10,000,000	10,000,000		1Z
36250S AE 9	GS Mortgage Securities Trust CMBS Ser 20		07/18/2018	Goldman Sachs & Company		14,728,505	14,300,000	47,863	1FE
404121 AJ 4	HCA INC Sr Nt 5.625% 09/01/28		09/27/2018	Various		5,561,600	5,550,000	13,775	3FE
40573L AS 5	Halfmoon Parent Inc. Sr Nt 4.375% 10/1		09/12/2018	Various		40,932,345	41,000,000		2FE
446413 AL 0	Huntington Ingalls Industries Sr Nt 3		07/17/2018	JP Morgan Securities LLC		1,859,618	1,950,000	9,056	2FE
454889 AT 3	Indiana Michigan Pwr Co Sr Nt 4.250% 0		08/09/2018	Various		17,740,399	17,800,000	5,371	1FE
461070 AP 9	Interstate Power & Light Sr Nt 4.100%		09/19/2018	Goldman Sachs & Company		31,420,620	31,500,000		2FE
46647P AV 8	JP Morgan Chase & Co Sr Nt 5.125% 07/2		07/16/2018	JP Morgan Securities LLC		11,000,000	11,000,000		1FE
478375 AL 2	Johnson Control Intl plc Sr Nt 4.625%		08/01/2018	Goldman Sachs & Company		31,806,775	32,500,000	129,436	2FE
49427R B@ 0	Kilroy Realty L.P. Sr Nt 4.300% 07/18/		07/18/2018	Barclays Capital Inc		5,000,000	5,000,000		2Z
58013M FF 6	McDonalds Corp Sr Nt 3.800% 04/01/28		08/13/2018	Mizuho Securities USA Inc		37,810,380	38,000,000	597,656	2FE
59217G BY 4	Met Life Global Funding I Sr Nt 3.450%		08/28/2018	Wells Fargo Securities LLC		4,901,000	5,000,000	34,500	1FE
59562V AP 2	MidAmerican Energy Hldings Co Sr Nt 5		08/30/2018	NW Life Sep Acct Mul Mat - 2		1,208,858	1,000,000	17,354	1FE
615369 AM 7	Moodys Corp Sr Nt 3.250% 01/15/28		08/29/2018	Barclays Capital Inc		15,670,545	16,500,000	68,521	2FE
62912X AF 1	NGPL Pipeco LLC Sr Nt 4.875% 08/15/27		09/27/2018	Bank of America BISD Dealer		2,314,200	2,320,000	14,452	3FE
62927@ AE 8	NHL US Funding LP Term Nt Ser 5 4.220%		07/12/2018	Citigroup		21,712,707	21,712,707		1FE
62928@ AC 1	NHL Canada Funding LP Term Nt Ser 5 4		07/12/2018	Citigroup		8,287,293	8,287,293		1FE
637417 AL 0	National Retail Properties Inc Sr Nt 4		09/18/2018	Various		20,357,709	20,500,000		2FE
637417 AM 8	National Retail Properties Inc Sr Nt 4		09/28/2018	Various		7,954,824	8,050,000	267	2FE
641062 AF 1	Nestle Holdings Inc. Sr Nt 3.625% 09/2		09/17/2018	Bank of America BISD Dealer		50,754,180	51,000,000		1FE
641062 AN 4	Nestle Holdings Inc. Sr Nt 4.000% 09/2		09/17/2018	JP Morgan Securities LLC		10,260,328	10,400,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
655044 AG 0	Noble Energy Inc Sr Nt 5.250% 11/15/43		08/23/2018	Goldman Sachs & Company		2,027,340	2,000,000	29,750	2FE
655044 AP 0	Noble Energy Inc Sr Nt 3.850% 01/15/28		08/24/2018	Goldman Sachs & Company		4,777,700	5,000,000	22,993	2FE
655844 BQ 0	Norfolk Southern Corp NORFOLK SOUTHERN C		07/30/2018	Citigroup		8,199,360	8,000,000	45,489	2FE
655844 BY 3	Norfolk Southern Corp Sr Nt 4.150% 02/		07/30/2018	Various		26,504,889	27,000,000	477,630	2FE
655844 BZ 0	Norfolk Southern Corp Sr Nt 3.800% 08/		07/30/2018	Various		22,450,050	22,500,000		2FE
665859 AT 1	Northern Trust Corp NORTHERN TRUST CORP		07/31/2018	Morgan Stanley & Co LLC		29,962,500	30,000,000		1FE
666807 BH 4	Northrop Grumman Corp Sr Nt 4.750% 06/		08/01/2018	Citigroup		7,354,410	7,000,000	57,264	2FE
666807 BP 6	Northrop Grumman Corp Sr Nt 4.030% 10/		08/01/2018	Citigroup		5,211,140	5,500,000	66,495	2FE
668444 AP 7	Northwestern University Ser 2017 Nt 3		09/12/2018	Merrill Lynch		9,308,439	9,670,000	105,466	1FE
684065 B* 5	Orange & Rockland Utils Inc Sr Nt Ser A		08/28/2018	Mizuho Securities USA Inc		16,600,000	16,600,000		1Z
693304 AW 7	Peco Energy Co 1st Mtg Bd 3.900% 03/01		09/04/2018	Morgan Stanley & Co LLC		7,226,025	7,500,000	8,125	1FE
69349L AR 9	PNC Bank NA Sub Bk Nt 4.050% 07/26/28		09/11/2018	Citigroup		30,927,880	31,000,000	86,400	1FE
771196 BP 6	Roche Hldgs Inc Sr Nt 3.625% 09/17/28		09/10/2018	Barclays Capital Inc		29,985,000	30,000,000		1FE
78409V AN 4	S&P Global Inc Sr Nt 4.500% 05/15/48		08/29/2018	Morgan Stanley & Co LLC		15,116,437	14,710,000	191,230	2FE
827048 AU 3	Silgan Holdings Inc Sr Nt 4.750% 03/15		08/02/2018	Barclays Capital Inc		9,666,437	10,110,000	182,304	3FE
83001A AC 6	Six Flags Entertainment Sr Nt 5.500% 0		07/24/2018	Various		3,889,775	3,970,000	57,444	3FE
86787E AX 5	SunTrust Bank Sr Nt 3.502% 08/02/22		07/24/2018	Suntrust Robinson Humprey Inc		5,000,000	5,000,000		1FE
87264A AV 7	T-Mobile USA Inc Sr Nt 4.750% 02/01/28		09/07/2018	Morgan Stanley & Co LLC		943,750	1,000,000	5,278	3FE
87612B BF 8	Targa Resources Partners Sr Nt 5.000%		09/14/2018	Bank of America BISD Dealer		1,869,600	1,920,000	16,800	3FE
89838Q AA 1	Boston University Sr Nt Sec 4.061% 10/		08/15/2018	Bank of America BISD Dealer		9,000,000	9,000,000		1FE
902494 BH 5	Tyson Foods Inc Sr Nt 5.100% 09/23/48		09/25/2018	Morgan Stanley & Co LLC		9,459,530	9,500,000		2FE
90353D AZ 8	UBS Comm Mtg Tr UBSCM Ser 2018-C12 Cl A5		08/03/2018	UBS Financial Services Inc		13,080,981	12,700,000	40,921	1FE
90353K AY 5	UBS Comm Mtg Tr CMBS Ser 2018-C13 Cl A4		09/21/2018	UBS Financial Services Inc		19,981,924	19,400,000	23,358	1FE
911365 BG 8	United Rentals Inc Sr Nt 4.875% 01/15/		09/27/2018	Morgan Stanley & Co LLC		876,525	930,000	9,571	3FE
91412N BC 3	University of Chicago Unsecured Nt 4.0		09/06/2018	Wells Fargo Securities LLC		15,900,000	15,900,000		1FE
92343V BT 0	Verizon Communications Inc Sr Nt 6.550		08/30/2018	NW Life Sep Acct Mul Mat - 2		4,835,236	4,000,000	120,083	2FE
046353 AT 5	AstraZeneca PLC Sr Nt 4.000% 01/17/29	D	08/14/2018	Goldman Sachs & Company		5,975,400	6,000,000		1FE
05578Q AD 5	BPCE SA Sub Nt 4.500% 03/15/25	D	08/15/2018	Various		9,865,440	10,000,000	189,250	2FE
09659W 2F 0	BNP Paribas Sr Nt 4.400% 08/14/28	D	08/08/2018	Various		11,984,532	12,050,000		1FE
25156P BB 8	Deutsche Telekom Sr Nt 4.375% 06/21/28	D	09/24/2018	Goldman Sachs & Company		27,373,245	27,500,000	316,398	2FE
44962L AF 4	IHS Markit Ltd Sr Nt 4.750% 08/01/28	D	07/19/2018	JP Morgan Securities LLC		10,460,940	10,500,000		2FE
456837 AM 5	ING Groep NV Sr Nt 4.550% 10/02/28	D	09/25/2018	Goldman Sachs & Company		42,852,940	43,000,000		1FE
892331 AB 5	Toyota Motor Corp Sr Nt 3.183% 07/20/2	D	07/10/2018	JP Morgan Securities LLC		1,000,000	1,000,000		1FE
892331 AD 1	Toyota Motor Corp Sr Nt 3.669% 07/20/2	D	07/11/2018	Various		17,504,060	17,500,000		1FE
G7898# AA 7	Scotland Gas Networks plc Ser C Sr Nt	B	09/27/2018	Natwest Securities		11,771,100	11,771,100		2Z
G8287# AA 4	Southern Gas Networks plc Ser A Sr Nt	B	09/27/2018	Natwest Securities		11,771,100	11,771,100		2Z
P3596# AA 1	EVM Energia del Valle de MX Sr Sec Nt	D	07/31/2018	Direct		20,000,000	20,000,000		2Z
Q2312* AA 9	Charter Hall Funds Management Sr Nt Ser	D	08/24/2018	RBC Capital Markets LLC		10,000,000	10,000,000		2Z
Q6518# AF 7	NSW Ports Fin Co Pty Ltd Sr Nt Ser A 4	D	07/11/2018	Bank of America BISD Dealer		5,000,000	5,000,000		2FE
3899999.	Total - Bonds - Industrial and Miscellaneous					1,206,244,784	1,210,822,150	4,597,854	XXX
8399997.	Total - Bonds - Part 3					1,391,695,117	1,395,951,874	4,977,749	XXX
8399999.	Total - Bonds					1,391,695,117	1,395,951,874	4,977,749	XXX
Common Stocks - Industrial and Miscellaneous									
69120# 10 6	Owl Rock Capital Corp Com		08/20/2018	Direct	87,428.940	1,346,507	XXX		L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					1,346,507	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					1,346,507	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
9799999.	Total - Common Stocks					1,346,507	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					1,346,507	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,393,041,624	XXX	4,977,749	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
36209M YH 1	GNMA I PTC #476012 6.500% 05/15/28..	..	09/01/2018.	Paydown		23,091	23,091	22,896	22,927		164		164		23,091			0	1,119	05/15/2028.	1
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1	..	09/01/2018.	Paydown		13,009	13,009	13,375	13,185		(177)		(177)		13,009			0	599	06/15/2028.	1
0599999.	Total - Bonds - U.S. Government					36,100	36,100	36,271	36,112	0	(13)	0	(13)	0	36,100	0	0	0	1,718	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
3128H6 DC 5	FHLMC Pool #E98199 3.500% 08/15/18..	..	08/01/2018.	Paydown		6,317	6,317	5,789	6,263		54		54		6,317			0	133	08/15/2018.	1
3128H6 SG 0	FHLMC Pool #E98619 3.500% 08/15/18..	..	08/01/2018.	Paydown		4,879	4,879	4,472	4,836		43		43		4,879			0	102	08/15/2018.	1
3128H7 CB 6	FHLMC Pool #E99066 3.500% 09/15/18..	..	09/01/2018.	Paydown		13,725	13,725	12,578	13,593		132		132		13,725			0	312	09/15/2018.	1
3128H7 JS 2	FHLMC Pool #E99273 3.500% 10/15/18..	..	08/01/2018.	Paydown		981	981	922	973		8		8		981			0	21	10/15/2018.	1
3128H7 MX 7	FHLMC Pool #E99374 3.500% 10/15/18..	..	09/01/2018.	Paydown		14,056	14,056	12,857	13,918		138		138		14,056			0	324	10/15/2018.	1
3128MJ 3A 6	FHLMC Gold Pool #G08792 3.500% 12/15/4	..	09/01/2018.	Paydown		464,322	464,322	478,252	478,215		(13,893)		(13,893)		464,322			0	10,799	12/15/2047.	1
3128S4 BP 1	FHLMC Pool #1Q0046 3.600% 03/15/36.	..	09/01/2018.	Paydown		494	494	493	493		1		1		494			0	12	03/15/2036.	1
312905 KJ 0	FHLMC REMIC Ser 1060-X 7.250% 03/15/21	..	09/01/2018.	Paydown		1,466	1,466	1,499	1,477		(10)		(10)		1,466			0	67	03/15/2021.	1
312913 ZE 9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2	..	09/01/2018.	Paydown		7,580	7,580	7,775	7,653		(73)		(73)		7,580			0	357	12/15/2022.	1
312915 UF 6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23	..	09/01/2018.	Paydown		1,544	1,544	1,588	1,561		(17)		(17)		1,544			0	72	05/15/2023.	1
31294K UC 7	FHLMC Gold PC Pool #E01479 3.500% 09/1	..	09/01/2018.	Paydown		18,080	18,080	16,984	17,955		125		125		18,080			0	406	09/15/2018.	1
3133T2 YE 4	FHLMC REMIC Ser 1643-E 6.500% 05/15/23	..	09/01/2018.	Paydown		9,682	9,682	9,883	9,754		(72)		(72)		9,682			0	423	05/15/2023.	1
3133T6 M4 0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26	..	09/01/2018.	Paydown		4,548	4,548	4,689	4,610		(62)		(62)		4,548			0	196	04/15/2026.	1
3133TE LG 7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28	..	09/01/2018.	Paydown		632	632	648	642		(10)		(10)		632			0	25	06/15/2028.	1
3133TK 5S 5	FHLMC REMIC Ser 2136-A 6.000% 03/15/29	..	09/01/2018.	Paydown		1,061	1,061	995	1,046		15		15		1,061			0	44	03/15/2029.	1
31340Y QS 1	[illegible] 09/15/20	..	09/15/2018.	Paydown		34	34	31	34				0		34			0	2	09/15/2020.	1
31358E RK 0	FNMA REMIC Ser 1990-72B 9.000% 07/25/2	..	09/01/2018.	Paydown		467	467	456	463		4		4		467			0	28	07/25/2020.	1
31358H GT 6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2	..	09/01/2018.	Paydown		954	954	917	942		12		12		954			0	51	07/25/2021.	1
31358J HU 8	FNMA REMIC Ser 1991-113 ZE 7.500% 09/2	..	09/01/2018.	Paydown		466	466	480	470		(3)		(3)		466			0	23	09/25/2021.	1
31358N 4F 6	FNMA REMIC Ser 1992-123 Z 7.500% 07/25	..	09/01/2018.	Paydown		2,655	2,655	2,666	2,652		3		3		2,655			0	134	07/25/2022.	1
313602 3E 2	FNMA REMIC Ser 1989-67D 9.000% 10/25/1	..	09/01/2018.	Paydown		134	134	133	133		1		1		134			0	8	10/25/2019.	1
313602 W4 2	FNMA REMIC Ser 1989-62G 8.600% 10/25/1	..	09/01/2018.	Paydown		371	371	357	368		4		4		371			0	21	10/25/2019.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
313603 GW 6	FNMA REMIC Ser 1989-86E 8.750% 11/25/1	..	09/01/2018.	Paydown		262	262	262	261		1		1		262			0	14	11/25/2019.	1
313603 JJ 2	FNMA REMIC Ser 1989-90E 8.700% 12/25/1	..	09/01/2018.	Paydown		121	121	132	122		(1)		(1)		121			0	7	12/25/2019.	1
31371H FZ 6	FNMA Pool #252284 6.500% 01/25/29	..	09/01/2018.	Paydown		9,038	9,038	8,990	8,992		46		46		9,038			0	376	01/25/2029.	1
31371L D9 7	FNMA Pool #254928 3.500% 08/25/18	..	08/01/2018.	Paydown		2,152	2,152	2,038	2,138		14		14		2,152			0	46	08/25/2018.	1
31381M V2 8	FNMA Pool #465133 6.040% 05/25/28	..	09/01/2018.	Paydown		11,331	11,331	12,853	12,418		(1,088)		(1,088)		11,331			0	457	05/25/2028.	1
31381M VG 7	FNMA DUS Pool #465115 6.470% 05/25/28	..	09/01/2018.	Paydown		4,532	4,532	5,536	5,285		(753)		(753)		4,532			0	196	05/25/2028.	1
31381N FH 1	FNMA DUS Pool #465568 4.900% 11/25/25	..	09/01/2018.	Paydown		4,700	4,700	5,029	4,920		(219)		(219)		4,700			0	154	11/25/2025.	1
31381N X9 9	FNMA Pool #466104 6.340% 10/25/28	..	09/01/2018.	Paydown		12,223	12,223	14,418	13,843		(1,620)		(1,620)		12,223			0	517	10/25/2028.	1
31381R QF 4	FNMA Pool #468554 6.935% 07/25/29	..	09/01/2018.	Paydown		9,197	9,197	11,264	10,759		(1,561)		(1,561)		9,197			0	427	07/25/2029.	1
31381R QU 1	FNMA Pool #468567 6.935% 07/25/29	..	09/01/2018.	Paydown		9,197	9,197	11,264	10,759		(1,561)		(1,561)		9,197			0	427	07/25/2029.	1
31381R VU 5	FNMA Pool #468727 7.040% 07/25/26	..	09/01/2018.	Paydown		5,747	5,747	7,119	6,663		(916)		(916)		5,747			0	270	07/25/2026.	1
3138L7 PE 0	FNMA Pool #AM6720 4.150% 10/25/44	..	09/01/2018.	Paydown		77,430	77,430	83,285	82,763		(5,334)		(5,334)		77,430			0	2,143	10/25/2044.	1
3138WH F6 4	FNMA Pool #AS7388 3.500% 06/25/46	..	09/01/2018.	Paydown		4,557,569	4,557,569	4,626,619	4,625,455		(67,886)		(67,886)		4,557,569			0	104,470	06/25/2046.	1
3138WJ RD 2	FNMA Pool #AS8583 3.500% 01/25/47	..	09/01/2018.	Paydown		1,965,923	1,965,923	1,998,023	1,997,409		(31,485)		(31,485)		1,965,923			0	45,934	01/25/2047.	1
31393C CQ 4	FNMA REMIC Ser 2003-34 Cl ME 5.500% 05	..	09/01/2018.	Paydown		165,345	165,345	172,888	168,143		(2,798)		(2,798)		165,345			0	6,320	05/25/2033.	1
31393D TX 9	FNMA REMIC Ser 2003-W10 Cl 1A4 4.505%	..	09/01/2018.	Paydown		5,481	5,481	5,481	5,469		13		13		5,481			0	165	06/25/2043.	1
31393E LF 4	FNMA REMIC Ser 2003-W12 Cl 1A8 4.550%	..	09/01/2018.	Paydown		17,265	17,265	16,920	17,149		116		116		17,265			0	544	06/25/2043.	1
31394D VB 3	FNMA REMIC Ser 2005-43 Cl GC 5.500% 05	..	09/01/2018.	Paydown		369,229	369,229	388,614	376,199		(6,970)		(6,970)		369,229			0	13,474	05/25/2035.	1
31394E LC 0	FNMA REMIC Ser 2005-61 Cl LH 5.500% 07	..	09/01/2018.	Paydown		166,268	166,268	174,581	169,914		(3,646)		(3,646)		166,268			0	6,102	07/25/2035.	1
31394H ZZ 7	FHLMC REMIC Ser 2672 Cl XB 5.500% 09/1	..	09/01/2018.	Paydown		7,361	7,361	7,563	7,442		(81)		(81)		7,361			0	269	09/15/2023.	1
31395K Z2 2	FHLMC REMIC Ser 2926 Cl EW 5.000% 01/1	..	09/01/2018.	Paydown		19,415	19,415	19,163	19,317		98		98		19,415			0	649	01/15/2025.	1
31396F G3 1	FHLMC REMIC Ser 3068 Cl Z 5.500% 11/15	..	09/01/2018.	Paydown		166,080	166,080	172,018	169,479		(3,398)		(3,398)		166,080			0	6,052	11/15/2035.	1
31396V RY 6	FNMA REMIC Ser 2007-36 Cl PH 5.500% 04	..	09/01/2018.	Paydown		183,974	183,974	192,713	187,231		(3,257)		(3,257)		183,974			0	6,768	04/25/2037.	1
31396X UC 6	FNMA REMIC Ser 2007-88 Cl AE 6.000% 09	..	09/01/2018.	Paydown		22,853	22,853	23,485	23,019		(166)		(166)		22,853			0	934	09/25/2037.	1
31402Q NH 0	FNMA Pool #734892 3.500% 08/25/18	..	08/01/2018.	Paydown		1,998	1,998	1,837	1,977		21		21		1,998			0	43	08/25/2018.	1
31403B 3K 7	FNMA Pool #744302 3.500% 09/25/18	..	09/01/2018.	Paydown		8,651	8,651	8,143	8,584		67		67		8,651			0	188	09/25/2018.	1
31405E 6P 5	FNMA Pool #787578 6.000% 07/25/35	..	09/01/2018.	Paydown		20,088	20,088	20,543	20,487		(399)		(399)		20,088			0	756	07/25/2035.	1
31409K Y3 5	FNMA Pool #873830 5.940% 07/25/24	..	09/01/2018.	Paydown		2,076	2,076	2,369	2,259		(184)		(184)		2,076			0	82	07/25/2024.	1
3140GP JZ 2	FNMA Pool #BH1179 4.000% 06/25/47	..	09/01/2018.	Paydown		611,630	611,630	644,840	644,623		(32,992)		(32,992)		611,630			0	15,622	06/25/2047.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3140Q8 3K 9	FNMA Pool #CA1701 4.000% 05/25/48...	..	09/01/2018.	Paydown		398,113	398,113	406,199			(8,087)		(8,087)		398,113			0	1,853	05/25/2048.	1
3140Q9 N2 5	FN CA2208 Pool #CA2208 4.500% 08/25/48	..	09/01/2018.	Paydown		39,658	39,658	41,232			(1,574)		(1,574)		39,658			0	149	08/25/2048.	1
31418C GD 0	FNMA Pool #MA2895 3.000% 02/25/47...	..	09/01/2018.	Paydown		515,478	515,478	519,505	519,474		(3,996)		(3,996)		515,478			0	10,274	02/25/2047.	1
31418C P5 7	FNMA Pool #MA3143 3.000% 09/25/47...	..	09/01/2018.	Paydown		87,556	87,556	88,240	88,235		(678)		(678)		87,556			0	1,759	09/25/2047.	1
31418C RD 8	FNMA Pool #MA3183 4.000% 11/25/47...	..	09/01/2018.	Paydown		627,954	627,954	638,355			(10,400)		(10,400)		627,954			0	4,314	11/25/2047.	1
31418C S4 7	FNMA Pool #MA3238 3.500% 12/01/47...	..	09/01/2018.	Paydown		1,861,475	1,861,475	1,910,702	1,910,689		(49,214)		(49,214)		1,861,475			0	43,653	12/01/2047.	1
31418C S5 4	FNMA Pool #MA3239 4.000% 01/25/48...	..	09/01/2018.	Paydown		717,030	717,030	738,653			(21,623)		(21,623)		717,030			0	14,410	01/25/2048.	1
31418C XN 9	FNMA Pool #MA3384 4.000% 06/25/48...	..	09/01/2018.	Paydown		426,622	426,622	432,321			(5,699)		(5,699)		426,622			0	4,210	06/25/2048.	1
594610 5T 0	Michigan St Enviro Protn Rev Bld Amer Bd	..	09/15/2018.	Call 100.0000		8,000,000	8,000,000	7,945,680	7,964,726		1,772		1,772		7,966,498		33,502	33,502	610,000	09/15/2027.	1FE
677555 XD 1	Ohio St Econ Development Rev Txbl Ohio E	..	09/01/2018.	Call 100.0000		165,000	165,000	165,000	165,000				0		165,000			0	6,856	12/01/2021.	1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.						21,830,470	21,830,470	22,088,341	19,819,254	0	(279,038)	0	(279,038)	0	21,796,968	0	33,502	33,502	924,444	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000000 00 0	Ministry Brands LLC Incremental Term Ln..	..	09/28/2018.	Redemption 100.0000		5,411	5,411	5,384			27		27		5,411			0	135	12/02/2022.	3FE
000000 00 0	Ministry Brands LLC Incremental Term Ln..	..	09/28/2018.	Redemption 100.0000		15,722	15,722	15,644			79		79		15,722			0	460	12/02/2022.	3FE
000759 CR 9	American Business Fin Svcs Inc RMBS Ser	..	09/01/2018.	Paydown		34,464	50,228	50,217	50,180				0		50,180		(15,716)	(15,716)	883	07/15/2033.	4FM
000759 CV 0	American Business Fin Svcs Inc RMBS Ser	..	09/01/2018.	Paydown		49,737	96,343	83,541	83,541				0		83,541		(33,804)	(33,804)	1,653	09/15/2033.	5FM
00253C HH 3	6.5	..	09/01/2018.	Paydown		29,900	29,900	29,888	30,145		(245)		(245)		29,900			0	1,441	04/25/2031.	1FM
00253C HK 6	Aames Mtg Tr RMBS Ser 2001-4 Cl M1 7.1	..	09/01/2018.	Paydown		(14,993)	17,092	17,083	17,389		(21)		(21)		17,368		(32,361)	(32,361)	852	01/25/2032.	4FM
00253C HS 9	Aames Mtg Tr RMBS Ser 2002-1 Cl M1 7.4	..	08/01/2018.	Paydown			8,820	3,034	3,034				0		3,034		(3,034)	(3,034)	302	06/25/2032.	1FM
00802# AA 4	Aerostar Airport Sr Nt 5.750% 03/22/35...	..	09/22/2018.	Redemption 100.0000		63,757	63,757	63,757	63,757				0		63,757			0	3,666	03/22/2035.	3FE
01877K AB 9	Alliance Pipeline LP Sr Nt 6.996% 12/3....	..	07/11/2018.	Redemption 100.0000		3,086	3,086	3,076	3,084		2		2		3,086			0	108	12/31/2019.	2FE
02007M AC 4	Ally Auto Receivables Trust LBASS Ser 20	..	09/17/2018.	Paydown		2,632,077	2,632,077	2,632,077					0		2,632,077			0	23,366	02/15/2019.	1FE
02149H AW 0	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2018.	Paydown		117,115	129,591	110,147	107,635		2,512		2,512		110,147		6,968	6,968	7,230	03/25/2037.	3FM
02376T AC 2	American Airlines Inc LBASS EETC Ser 201	..	07/15/2018.	Redemption 100.0000		76,179	76,179	78,083	77,074		(896)		(896)		76,179			0	4,266	07/15/2020.	3FE
02660T ER 0	American Home Mtg Inv Tr RMBS Ser 2005-2	..	09/01/2018.	Paydown		17,611	17,611	17,429	17,479		132		132		17,611			0	475	09/25/2035.	1FM
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3.	..	09/15/2018.	Redemption 100.0000		28,307	28,307	28,307	28,307				0		28,307			0	1,197	02/15/2025.	1
040104 BW 0	Argent Securities Inc RMBS Ser 2003-WD C	..	09/01/2018.	Paydown		76,680	76,680	76,646	76,513		168		168		76,680			0	2,974	10/25/2033.	1FM
04541G AS 1	Asset Backed Securities Corp RMBS Ser 20	..	09/01/2018.	Paydown		6,237	6,237	6,481	6,220		17		17		6,237			0	279	03/21/2029.	1FM
04774# AA 0	Atlanta Falcons Stadium Co LLC Sr Nt Ser	..	09/01/2018.	Redemption 100.0000		111,493	111,493	111,493	111,493				0		111,493			0	4,003	09/01/2042.	2FE
04774# AB 8	Atlanta Falcons Stadium Co LLC Sr Sec Nt	..	09/01/2018.	Redemption 100.0000		79,638	79,638	79,638	79,638				0		79,638			0	2,859	09/01/2042.	2FE
05604F AA 3	Bway Mortgage Trust CMBS Ser 2013-1515 C	..	09/01/2018.	Paydown		375,056	375,056	384,432	379,664		(4,608)		(4,608)		375,056			0	7,006	03/10/2033.	1FM
05948K RM 3	Bank of America Alt Loan Tr RMBS Ser 200	..	09/01/2018.	Paydown		18,016	18,016	17,183	17,931		85		85		18,016			0	600	06/25/2019.	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05948K XQ 7	Bank of America Alt Loan Tr RMBS Ser 200	..	09/01/2018.	Paydown		36,693	31,712	31,214	31,214				0		31,214		5,478	5,478	2,068	03/25/2035.	3FM
05948K XS 3	Bank of America Alt Loan Tr RMBS Ser 200	..	09/01/2018.	Paydown		41,062	35,489	34,522	34,522				0		34,522		6,540	6,540	2,314	03/25/2035.	3FM
07386H QG 9	Bear Stearns Alt- A Tr RMBS Ser 2005-1 C	..	09/25/2018.	Paydown		254,868	254,868	246,744	248,723		6,146		6,146		254,868			0	4,005	01/25/2035.	1FM
105667 AB 5	Bravo Mtg Loan Trust RMBS Ser 2006-1 Cl	..	09/25/2018.	Paydown		135,188	135,188	76,815	76,815		58,373		58,373		135,188			0	1,902	07/25/2036.	1FM
12189P AF 9	Burlington Northern Santa Fe LBASS EETC	..	07/02/2018.	Redemption 100.0000		5,242	5,242	6,070	5,342		(100)		(100)		5,242			0	397	07/02/2020.	1FE
12489W NP 5	C-BASS Tr RMBS Ser 2005-CB6 Cl A4 3.79	..	09/01/2018.	Paydown		31,295	31,295	31,294	31,220		75		75		31,295			0	825	07/25/2035.	1FM
12644@ CA 1	CTL Cap Tr CTL Ser 2004-17 Texas Instr	..	09/15/2018.	Redemption 100.0000		141,182	141,182	141,182	141,182				0		141,182			0	5,143	01/15/2026.	1
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW 7.8	..	09/10/2018.	Redemption 100.0000		59,273	59,273	59,273	59,273				0		59,273			0	3,112	10/10/2031.	2
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01	..	09/10/2018.	Redemption 100.0000		25,947	25,947	32,982	31,563		(5,616)		(5,616)		25,947			0	1,300	01/10/2032.	2FE
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1	..	09/10/2018.	Redemption 100.0000		40,149	40,149	40,149	40,149				0		40,149			0	1,260	01/10/2036.	2FE
12667F 4S 1	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2018.	Paydown		87,137	86,381	83,177	81,733		3,777		3,777		85,510		1,628	1,628	2,719	04/25/2035.	3FM
12667F TA 3	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2018.	Paydown		14	14	14	14				0		14			0		08/25/2034.	1FM
12667G FD 0	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2018.	Paydown		20,655	20,655	20,787	20,666		(11)		(11)		20,655			0	780	05/25/2035.	2FM
12668B RZ 8	CWMBS Inc RMBS Ser 2006-6CB Cl 1A4 5.5	..	09/01/2018.	Paydown		30,012	35,723	30,661	30,071		590		590		30,661		(649)	(649)	1,961	05/25/2036.	1FM
126694 E9 5	CWHL Inc RMBS Ser 2006-OA4 Cl A1 2.906	..	09/01/2018.	Paydown		57,965	57,965	34,081	34,081		23,884		23,884		57,965			0	820	04/25/2046.	3FM
14155# AB 6	Cardinals Ballpark LLC Sr Nt 5.770% 09	..	09/30/2018.	Redemption 100.0000		116,366	116,366	116,366	116,366				0		116,366			0	6,714	09/30/2027.	2
149837 AA 4	CBA Small Balance Comm Mtg Tr LBASS Frnc	..	09/25/2018.	Paydown		35,083	46,380	18,431	18,431				0		18,431		16,652	16,652	787	06/25/2038.	1AM
152314 DP 2	Centex Home Equity Loan Tr RMBS Ser 2001	..	09/01/2018.	Paydown		25,336	25,336	25,334	25,287		49		49		25,336			0	1,095	07/25/2032.	4FM
16678R DU 8	Chevy Chase Mtg Funding Corp RMBS Ser 20	..	09/25/2018.	Paydown		32,544	32,544	31,893	32,049		494		494		32,544			0	475	07/25/2036.	1FM
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004-	..	09/01/2018.	Paydown		7,159	7,159	7,159	7,152		8		8		7,159			0	205	04/25/2034.	1FM
17307G MC 9	[illegible] H	..	09/25/2018.	Paydown		28,116	28,116	28,147	28,138		(22)		(22)		28,116			0	366	12/25/2034.	1FM
17313K AH 4	Citigroup Comm Mtg Tr CMBS Ser 2008-C7 C	..	08/01/2018.	Paydown		2,080,337	2,080,337	1,874,703	2,080,337				0		2,080,337			0	85,573	12/10/2049.	1FM
212015 AH 4	Continental Resources Inc Sr Nt 5.000%	..	08/16/2018.	Call 101.6670		2,919,876	2,872,000	2,904,310	2,896,632		(6,689)		(6,689)		2,889,943		(17,943)	(17,943)	179,908	09/15/2022.	2FE
212168 AA 6	Continental Wind Sr Nt 6.000% 02/28/33	..	08/31/2018.	Redemption 100.0000		245,590	245,590	245,590	245,590				0		245,590			0	14,735	02/28/2033.	2FE
22357@ AA 9	Cox Tower II PTC CTL 5.409% 01/02/40	..	09/02/2018.	Redemption 100.0000		28,612	28,612	28,612	28,612				0		28,612			0	1,032	01/02/2040.	2
22530G AA 5	Credit Accept Auto Loan Tr LBASS Ser 201	..	07/15/2018.	Paydown		929,572	929,572	931,787	931,437		(1,865)		(1,865)		929,572			0	13,014	02/15/2023.	1FE
22534M AA 8	Credit Accept Auto Loan Tr LBASS Ser 201	..	09/15/2018.	Paydown		370,801	370,801	372,815	372,047		(1,246)		(1,246)		370,801			0	5,976	11/15/2023.	1FE
225458 XJ 2	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2018.	Paydown		35,937	35,937	35,240	35,731		205		205		35,937			0	1,045	07/25/2035.	1FM
22964* AC 2	CSOLAR IV West. LLC Sr Sec Nt 3.850% 0	..	09/30/2018.	Redemption 100.0000		191,526	191,526	191,526	191,526				0		191,526			0	8,799	03/31/2041.	2FE
23340D AG 7	DTZ LLC 2nd Lien TL Nt 1 10.063% 11/04/	..	08/08/2018.	Redemption 100.0000		7,000,000	7,000,000	7,000,000	7,000,000				0		7,000,000			0	470,572	11/04/2022.	4FE
24763L FN 5	Delta Funding Home Eq Ln Tr RMBS Ser 199	..	09/01/2018.	Paydown		10,057	10,057	10,056	10,030		27		27		10,057			0	245	08/15/2030.	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS	..	09/01/2018.	Paydown		38,516	38,516	38,508	38,462		54		54		38,516			0	1,376	09/25/2033.	1FM
251510 FX 6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C	..	09/01/2018.	Paydown		31,509	41,721	39,145	39,145				0		39,145		(7,636)	(7,636)	1,403	09/25/2035.	1FM
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl	..	09/01/2018.	Paydown		25,877	25,877	25,870	26,304		(428)		(428)		25,877			0	891	12/25/2033.	1FM
25157F AK 0	Deutsche Mtg Sec Inc RMBS Ser 2005-WF1 C	..	09/01/2018.	Paydown		179,761	179,761	179,256	176,500		3,262		3,262		179,761			0	5,102	06/26/2035.	1FM
25278X AJ 8	Diamondback Energy Inc Sr Nt 5.375% 05	..	08/24/2018.	Tax Free Exchange		1,794,456	1,790,000	1,794,475			(19)		(19)		1,794,456			0	22,450	05/31/2025.	3FE
268668 FD 7	EMC Mtg Loan Tr RMBS Ser 2006-A Cl A 2	..	09/25/2018.	Paydown		29,855	29,855	23,667	23,667		6,188		6,188		29,855			0	424	12/25/2042.	1FM
29273R AH 2	Energy Transfer Partners Sr Nt 6.700%...	..	07/01/2018.	Maturity		11,000,000	11,000,000	11,263,540	11,017,125		(17,125)		(17,125)		11,000,000			0	737,000	07/01/2018.	2FE
294754 AS 5	Equity One ABS Inc RMBS Ser 2002-1 Cl M1	..	09/01/2018.	Paydown		6,071	6,071	6,071	6,063		8		8		6,071			0	142	08/25/2032.	1FM
337925 ES 6	First Plus Home Ln Owner Tr RMBS Ser 199	..	09/01/2018.	Paydown		2,555	2,555	2,612	1,214	1,338	3		1,341		2,555			0	144	12/10/2024.	4FM
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5	..	09/01/2018.	Paydown		9,884	9,884	9,884	9,884				0		9,884			0	469	07/20/2031.	1FM
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200	..	09/01/2018.	Paydown		10,484	10,484	10,483	10,445		38		38		10,484			0	382	04/25/2034.	1FM
36242D DE 0	GS Mortgage Securities Corp RMBS Ser 200	..	09/01/2018.	Paydown		41,994	41,994	41,993	41,843		151		151		41,994			0	1,757	06/25/2034.	1FM
37186* AA 6	Genesis Solar Funding LLC Sr Nt 5.600%	..	09/05/2018.	Redemption 100.0000		472,782	472,782	486,109	483,933		(11,152)		(11,152)		472,782			0	26,476	09/05/2038.	2FE
38218Q AA 8	Goodgreen Trust LBASS Ser 2017-2A Cl A	..	09/15/2018.	Paydown		902,860	902,860	902,765	902,765		96		96		902,860			0	12,578	10/15/2053.	1FE
39121J A* 1	Great River Energy 1st Mtg Bd 5.810% 0.	..	07/01/2018.	Redemption 100.0000		930,232	930,232	930,232	930,232				0		930,232			0	54,047	07/01/2021.	1
404122 AX 1	HCA Inc Term Ln B-10 Nt 1 4.242% 03/13	..	09/28/2018.	Redemption 100.0000		12,805	12,805	12,805					0		12,805			0	229	03/13/2025.	3FE
44919* AC 2	I595 Express LLC Sr Nt 3.310% 12/31/31	..	09/30/2018.	Redemption 100.0000		296,256	296,256	296,256	296,256				0		296,256			0	7,355	12/31/2031.	1FE
45254N GA 9	IMPAC CMB Tr RMBS Ser 2003-11 Cl 2A1 3	..	09/25/2018.	Paydown		2,058	2,058	2,027	2,039		18		18		2,058			0	37	10/25/2033.	1FM
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2 2.6	..	09/25/2018.	Paydown		62,752	62,752	61,429	61,429		1,322		1,322		62,752			0	970	08/25/2035.	1FM
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser	..	09/01/2018.	Paydown		3,720	3,720	3,720	3,711		9		9		3,720			0	103	08/25/2034.	1FM
45254T PY 4	IMPAC Secd Assets CMN Owner Tr RMBS Ser	..	09/25/2018.	Paydown		28,027	28,027	28,102	28,055		(28)		(28)		28,027			0	498	11/25/2034.	1FM
45254T TN 4	IMPAC Secd Assets CMN Owner Tr RMBS Ser	..	09/25/2018.	Paydown		49,786	49,786	49,786	49,786				0		49,786			0	744	05/25/2036.	1FM
466247 MU 4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3	..	09/01/2018.	Paydown		90,277	90,277	91,025	90,477		(200)		(200)		90,277			0	3,309	01/25/2035.	1FM
46640J AS 6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2	..	09/01/2018.	Paydown		100,657	100,657	103,999	102,073		(1,416)		(1,416)		100,657			0	2,268	01/15/2046.	1FM
50026* AA 3	Kohls Corp CTL Shelby MI 7.600% 12/15/	..	09/15/2018.	Redemption 100.0000		17,335	17,335	18,314	17,625		(290)		(290)		17,335			0	879	12/15/2022.	2
50180L AC 4	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A	..	07/11/2018.	Paydown		1,930	1,930	1,990	1,930				0		1,930			0	71	04/15/2041.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
50180L AD 2	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A	..	09/11/2018.	Paydown		3,732,483	3,732,483	3,601,992	3,703,058		29,425		29,425		3,732,483			0	136,810	04/15/2041.	1FM
502413 AY 3	L-3 Communications Corp Gtd Nt 5.200%	..	07/06/2018.	Call 103.0480		4,121,920	4,000,000	4,050,680	4,012,530		(3,468)		(3,468)		4,009,062		(9,062)	(9,062)	272,720	10/15/2019.	2FE
524660 AT 4	Leggett & Platt Inc Sr Nt 4.400% 07/01...	..	07/01/2018.	Maturity		7,000,000	7,000,000	7,746,200	7,074,936		(74,936)		(74,936)		7,000,000			0	308,000	07/01/2018.	2FE
52467@ BC 8	Cl	..	09/15/2018.	Redemption 100.0000		63,623	63,623	69,978	64,043		(420)		(420)		63,623			0	3,480	11/15/2018.	5*GI
52518R CD 6	Lehman Structured Sec Corp RMBS Ser 2005	..	09/26/2018.	Paydown		27,625	30,359	14,848	14,848				0		14,848		12,777	12,777	408	09/26/2045.	1FM
576434 A2 0	Master Asset Securitization Tr RMBS Ser..	..	09/01/2018.	Paydown		53,479	53,479	54,014	53,563		(84)		(84)		53,479			0	1,954	01/25/2035.	4FM
576434 J5 4	Master Asset Securitization Tr RMBS Ser..	..	09/01/2018.	Paydown		23,758	23,758	24,182	23,925		(167)		(167)		23,758			0	854	03/25/2035.	1FM
576434 N2 6	Master Asset Securitization Tr RMBS Ser..	..	09/01/2018.	Paydown		8,503	8,503	8,360	8,415		89		89		8,503			0	303	04/25/2035.	2FM
576434 UH 5	Master Asset Securitization Tr RMBS Ser..	..	09/01/2018.	Paydown		7,178	7,178	7,178	7,178				0		7,178			0	243	08/25/2034.	1FM
576434 WD 2	Master Asset Securitization Tr RMBS Ser..	..	09/01/2018.	Paydown		10,225	10,225	10,305	10,189		36		36		10,225			0	385	09/25/2034.	1FM
57643M JM 7	Master Asset Securitization Tr RMBS Ser..	..	09/01/2018.	Paydown		26,612	26,612	26,113	26,488		123		123		26,612			0	1,001	12/25/2034.	1FM
58772Q AA 4	Mercedes-Benz Auto Lease Tr LBASS Ser 20	..	09/15/2018.	Paydown		4,952,330	4,952,330	4,952,330					0		4,952,330			0	46,231	02/15/2019.	1FE
589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200	..	09/01/2018.	Paydown		35,664	35,664	35,650	35,522		(7)		(7)		35,514		150	150	1,624	09/25/2032.	1FM
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1 5.598%	..	09/15/2018.	Paydown		13,445	13,445	13,445	13,445				0		13,445			0	532	07/15/2038.	2AM
61166W AP 6	Monsanto Co Sr Nt 4.400% 07/15/44	..	07/12/2018.	Tax Free Exchange		4,963,241	5,000,000	4,960,350	4,962,845		396		396		4,963,241			0	110,000	07/15/2044.	2FE
61166W AT 8	Monsanto Co Sr Nt 2.750% 07/15/21	..	07/12/2018.	Tax Free Exchange		1,998,338	2,000,000	1,996,300	1,998,059		279		279		1,998,338			0	27,500	07/15/2021.	2FE
61166W AU 5	Monsanto Co Sr Nt 3.375% 07/15/24	..	07/12/2018.	Tax Free Exchange		11,180,375	11,000,000	11,265,740	11,194,868		(14,493)		(14,493)		11,180,375			0	185,625	07/15/2024.	2FE
629568 AT 3	Nabors Industries Inc Co Gtd Nt 9.250%	..	07/06/2018.	Call 103.4117		2,068,234	2,000,000	2,545,100	2,084,960		(41,464)		(41,464)		2,043,496		(43,496)	(43,496)	248,609	01/15/2019.	3FE
63080# AA 5	NARA Caves Lease Tr CTL 5.300% 09/15/2	..	09/15/2018.	Call 100.0000		83,095	83,095	83,095	83,095				0		83,095			0	2,937	09/15/2028.	1
63651P AA 2	National Inst Health Twinbrook CTL B Bld	..	09/15/2018.	Redemption 100.0000		36,183	36,183	36,183	36,183				0		36,183			0	1,407	01/15/2019.	1
637432 LR 4	National Rural Utilities Coop ABS Coll T	..	07/12/2018.	Call 102.3667		798,460	780,000	939,518	798,474		(11,615)		(11,615)		786,859		(6,859)	(6,859)	74,883	11/01/2018.	1FE
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2	..	09/01/2018.	Paydown		16,262	16,262	16,259	16,209		54		54		16,262			0	562	11/25/2033.	1FM
64352V KU 4	New Century Home Equity Ln Tr RMBS Ser 2	..	09/25/2018.	Paydown		1,328,879	1,328,879	982,501	1,233,386		95,494		95,494		1,328,879			0	21,891	06/25/2035.	1FM
653240 AA 9	Newtown CTL Ser 2002 6.082% 05/15/23	..	09/15/2018.	Redemption 100.0000		40,005	40,005	40,004	40,005		1		1		40,005			0	1,623	05/15/2023.	1
65478D AA 5	Nissan Auto Rec Owners Tr LBASS Ser 2018	..	09/17/2018.	Paydown		1,008,415	1,008,415	1,008,415					0		1,008,415			0	8,940	03/15/2019.	1FE
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1	..	09/01/2018.	Paydown		1,067	1,067	1,067	1,067		1		1		1,067			0	38	03/25/2034.	1FM
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2	..	09/01/2018.	Paydown		5,555	5,555	5,511	5,520		35		35		5,555			0	203	07/25/2034.	1FM
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3	..	09/01/2018.	Paydown		807	807	807	805		3		3		807			0	29	10/25/2034.	1FM
68233J AD 6	Oncor Electric Delivery 1st Mtg Bd 6.8	..	09/01/2018.	Maturity		13,000,000	13,000,000	14,644,880	13,150,980		(150,980)		(150,980)		13,000,000			0	884,000	09/01/2018.	1FE
68557N AA 1	Orbital ATK Inc Sr Nt 5.250% 10/01/21	..	07/19/2018.	Call 102.6250		4,187,100	4,080,000	4,195,268	4,161,265		(11,019)		(11,019)		4,150,246		(70,246)	(70,246)	278,460	10/01/2021.	3FE
68557N AC 7	Orbital ATK Inc Sr Nt 5.500% 10/01/23	..	07/19/2018.	Call 104.6176		8,946,895	8,552,000	8,888,649	8,821,815		(36,516)		(36,516)		8,785,298		(233,298)	(233,298)	771,183	10/01/2023.	3FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
70466@ AA 6	Peach State Labs Inc Sr Sec Term Ln Nt 1	..	07/02/2018.	Redemption 100.0000		22,282	22,282	22,188	17,126		94		94		22,282			0	915	06/30/2020.	3
72584D AE 4	Yum Brands New Term Ln Nt 1 3.854% 03/	..	09/28/2018.	Redemption 100.0000		7,481	7,481	7,537			(55)		(55)		7,481			0	131	03/29/2025.	3FE
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-	..	09/24/2018.	Paydown		19,536	19,536	13,260	14,249		5,287		5,287		19,536			0	438	03/22/2038.	1FE
74042H AC 1	Preferred Term Sec Ltd LBASS XIX Nt Cl B	..	09/24/2018.	Paydown		15,425	15,425	15,427	15,425				0		15,425			0	310	12/22/2035.	4AM
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser	..	09/24/2018.	Redemption 100.0000		8,825	8,825	8,825	8,825				0		8,825			0	160	03/22/2038.	1FE
742741 AA 9	Procter & Gamble ESOP Deb Ser A 9.360%	..	07/01/2018.	Redemption 100.0000		241,000	241,000	317,486	264,196		(23,196)		(23,196)		241,000			0	22,558	01/01/2021.	1FE
74922P AC 8	Residential Accredit Loans Inc RMBS Ser..	..	09/25/2018.	Paydown		86,288	85,846	57,441	57,441				0		57,441		28,847	28,847	1,141	02/25/2037.	1FM
75405W AE 2	Residential Asset Secs Corp RMBS Ser 200	..	09/25/2018.	Paydown		984,979	984,979	875,400	946,635		6,477		6,477		953,111		31,867	31,867	16,805	11/25/2035.	1FM
76110W MC 7	Residential Asset Secs Corp RMBS Ser 200	..	09/01/2018.	Paydown		8,010	8,010	8,009	7,980		31		31		8,010			0	301	09/25/2031.	1FM
76110W MF 0	Residential Asset Secs Corp RMBS Ser 200	..	09/01/2018.	Paydown		43,432	23,088	21,056		2,033			2,033		23,088		(23,088)	(23,088)	1,726	09/25/2031.	6FM
76112B SN 1	Residential Asset Mtg Products RMBS Ser	..	09/01/2018.	Paydown		20,503	20,503	19,535	20,386		117		117		20,503			0	697	09/25/2034.	1FM
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A	..	09/01/2018.	Paydown		4,199	4,058	3,696	3,696				0		3,696		503	503	177	05/25/2037.	4FM
76126C DE 9	RACERS Tr ABS Ser 1998-CCE-1 Cl A1 6.6	..	07/31/2018.	Redemption 0.0000									0					0	4,375	05/15/2018.	1
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2	..	09/01/2018.	Redemption 100.0000		25,795	25,795	26,973	26,222		(426)		(426)		25,795			0	1,188	11/01/2026.	2
805564 PB 1	Saxon Asset Securities Tr RMBS Ser 2003-	..	09/01/2018.	Paydown		9,445	9,445	9,445	9,445				0		9,445			0	304	12/25/2033.	1FM
81441P BZ 3	Security Natl Mtg Loan Tr RMBS Ser 2004-	..	09/01/2018.	Paydown		34,260	34,260	34,260	34,260				0		34,260			0	1,267	11/25/2034.	1FM
84756N AC 3	Spectra Energy Partners Nt 2.950% 09/2.	..	09/25/2018.	Maturity		1,500,000	1,500,000	1,497,435	1,499,602		398		398		1,500,000			0	44,250	09/25/2018.	2FE
85231C AA 3	St Louis Fed Office Bldg Tr CTL GSA Gtd..	..	07/15/2018.	Redemption 100.0000		55,170	55,170	55,170	55,170				0		55,170			0	3,812	01/15/2019.	1
863579 CD 8	[illegible] 2004	..	09/01/2018.	Paydown		53,561	53,561	54,022	53,476		(28)		(28)		53,448		113	113	1,316	10/25/2034.	1FM
86358R 5X 1	[illegible] 2002-	..	09/25/2018.	Paydown		139,739	139,739	129,411	131,795		7,944		7,944		139,739			0	2,644	08/25/2032.	1FM
86359B ZG 9	[illegible] 2004-	..	09/01/2018.	Paydown		5,863	5,863	5,861	5,844		19		19		5,863			0	188	09/25/2034.	1FM
86359D FQ 5	[illegible] 2005-	..	09/01/2018.	Paydown		45,471	45,471	45,962	45,597		(125)		(125)		45,471			0	1,599	06/25/2035.	3FM
86359D GQ 4	[illegible] 2005-	..	09/01/2018.	Paydown		10,529	15,528	15,573	15,506				0		15,506		(4,976)	(4,976)	545	12/25/2034.	3FM
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt	..	09/30/2018.	Redemption 100.0000		39,355	39,355	39,355	39,355				0		39,355			0	1,808	03/30/2023.	2FE
88732J AL 2	Time Warner Cable Inc Sr Nt 6.750% 07/.	..	07/01/2018.	Maturity		10,000,000	10,000,000	9,991,700	9,999,469		531		531		10,000,000			0	675,000	07/01/2018.	2FE
89054X AA 3	Topaz Solar Farms LLC Nt 5.750% 09/30/	..	07/26/2018.	Stonecastle Securities LLC		5,456,642	5,247,326	5,247,326	5,247,326				0		5,247,326		209,316	209,316	251,434	09/30/2039.	2FE
90347B AH 1	Axalta Coating Systems New Term Ln B Nt	..	09/28/2018.	Redemption 100.0000		15,799	15,799	15,922			(123)		(123)		15,799			0	117	06/01/2024.	3FE
91737# AA 3	United States Govt SS Ls FinTr CTL GSA G	..	09/15/2018.	Redemption 100.0000		120,380	120,380	119,984	120,342		38		38		120,380			0	3,776	11/15/2018.	1
91740# AA 8	United States of America BIA-2 CTL Alber.	..	09/15/2018.	Redemption 100.0000		14,551	14,551	14,551	14,551				0		14,551			0	559	10/15/2025.	1
91741@ AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls.	..	09/15/2018.	Redemption 100.0000		58,393	58,393	58,393	58,393				0		58,393			0	2,103	12/15/2026.	1
91838* AA 5	VA Springfield CTL Ls Fin Tr 3.880% 06..	..	09/21/2018.	Redemption 100.0000		142,038	142,038	142,038					0		142,038			0	1,027	06/21/2038.	1Z
91847* AA 4	VA Evansville IN CTL Ls Fin Tr 4.950%...	..	07/26/2018.	Call 109.9506		9,256,864	8,419,113	8,419,113	8,419,113				0		8,419,113			0	1,094,744	10/14/2031.	1
91847* AA 4	VA Evansville IN CTL Ls Fin Tr 4.950%...	..	07/14/2018.	Redemption 100.0000		37,422	37,422	37,422	37,422				0		37,422			0	1,081	10/14/2031.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10	..	09/01/2018.	Paydown		26,855	26,855	26,458	26,749		106		106		26,855			0	629	10/25/2033.	1FM
93934F CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20	..	09/01/2018.	Paydown		7,071	7,562	7,623	7,596		(1)		(1)		7,595		(524)	(524)	265	10/25/2035.	3FM
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L	..	09/15/2018.	Redemption 100.0000		13,800	13,800	14,448	14,185		(385)		(385)		13,800			0	678	05/15/2032.	1
94978# BC 0	Wells Fargo Bank Northwest NA CTL 6.59	..	09/01/2018.	Redemption 100.0000		23,272	23,272	23,272	23,272				0		23,272			0	1,044	11/01/2022.	2
94983B AM 1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	..	09/01/2018.	Paydown		141,137	141,137	134,168	139,863		1,274		1,274		141,137			0	5,218	04/25/2036.	1FM
96042N AA 5	Westlake Auto Receivables Tr LBASS Ser 2	..	07/16/2018.	Paydown		551,138	551,138	551,138					0		551,138			0	4,635	02/15/2019.	1FE
96188# AA 6	WETT Holdings LLC Sr Sec Nt 4.310% 12/	..	09/30/2018.	Redemption 100.0000		66,667	66,667	66,667	66,667				0		66,667			0	2,155	12/18/2024.	2FE
96928# AC 7	William Blair CTL CTL PTC Ser 2004-1 7.	..	09/25/2018.	Redemption 100.0000		23,626	23,626	27,089	24,271		(645)		(645)		23,626			0	1,207	01/25/2023.	2
98881@ AA 4	ZC Specialty Ins Co CTL Ser 2002-31 7...	..	07/25/2018.	Redemption 100.0000		142,405	142,405	142,405	142,405				0		142,405			0	10,450	12/23/2022.	3
136375 BT 8	Canadian Natl RR Co Nt 5.550% 03/01/19	..	08/30/2018.	Call 101.3905		12,166,859	12,000,000	11,865,720	11,980,313		10,963		10,963		11,991,276		8,724	8,724	831,009	03/01/2019.	1FE
11042T AA 1	British Airways Plc PTC 3.800% 09/20/3..	C	09/20/2018.	Redemption 100.0000		1,570	1,570	1,570					0		1,570			0	29	06/20/2031.	1FE
25156P AL 7	Deutsche Telekom Co Gtd Nt 6.750% 08/2	C	08/20/2018.	Maturity		5,000,000	5,000,000	5,250,500	5,021,834		(21,834)		(21,834)		5,000,000			0	337,500	08/20/2018.	2FE
423012 A@ 2	Heineken NV Sr Nt 6.340% 08/15/18.....	C	08/15/2018.	Maturity		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	317,000	08/15/2018.	2
N6777# AG 4	Overseas Assistance Fin BV Sr Nt 5.000.	D	09/30/2018.	Redemption 100.0000		666,656	666,656	666,656	666,656				0		666,656			0	25,000	03/30/2024.	2FE
3899999. Total - Bonds - Industrial and Miscellaneous						156,902,143	154,966,056	158,262,981	144,341,370	3,371	(176,950)	0	(173,579)	0	155,312,177	0	(173,129)	(173,129)	8,831,756	XXX	XXX
8399997. Total - Bonds - Part 4						178,768,713	176,832,626	180,387,593	164,196,736	3,371	(456,001)	0	(452,630)	0	177,145,245	0	(139,627)	(139,627)	9,757,918	XXX	XXX
8399999. Total - Bonds						178,768,713	176,832,626	180,387,593	164,196,736	3,371	(456,001)	0	(452,630)	0	177,145,245	0	(139,627)	(139,627)	9,757,918	XXX	XXX
9999999. Total - Bonds, Preferred and Common Stocks						178,768,713	XXX	180,387,593	164,196,736	3,371	(456,001)	0	(452,630)	0	177,145,245	0	(139,627)	(139,627)	9,757,918	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																							
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/14/2015	10/12/2018	1,284	301,465	234.7600	15,525			34,975		34,975	(15,261)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/14/2015	10/12/2018	164,448	38,582,888	234.6200	1,999,693			4,501,917		4,501,917	(1,954,073)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/14/2015	10/12/2018	37,067	9,094,352	245.3500	286,527			617,448		617,448	(445,783)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/14/2015	10/12/2018	248,268	58,256,128	234.6500	3,013,976			6,789,116		6,789,116	(2,950,156)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/14/2015	10/12/2018	37,764	9,164,285	242.6700	328,550			730,164		730,164	(452,576)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/14/2015	10/12/2018	70,492	16,999,052	241.1500	654,867			1,469,966		1,469,966	(843,300)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/14/2015	10/12/2018	224,899	53,816,144	239.2900	2,260,238			5,107,689		5,107,689	(2,685,082)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/05/2015	10/30/2018	154,362	36,350,656	235.4900	1,643,953			4,087,775		4,087,775	(1,834,909)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/05/2015	10/30/2018	34,352	8,463,206	246.3700	226,377			536,711		536,711	(413,773)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/05/2015	10/30/2018	217,248	51,159,654	235.4900	2,313,688			5,753,105		5,753,105	(2,582,438)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/05/2015	10/30/2018	62,615	15,256,734	243.6600	467,733			1,147,636		1,147,636	(751,109)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/05/2015	10/30/2018	57,736	13,987,237	242.2600	459,582			1,138,888		1,138,888	(691,345)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/05/2015	10/30/2018	235,520	56,595,403	240.3000	2,044,312			5,106,450		5,106,450	(2,813,707)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/05/2015	10/30/2018	2,860	672,840	235.2200	30,807			76,521		76,521	(33,994)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	1,287	299,763	232.9900	15,323			37,252		37,252	(15,251)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	1,473	343,498	233.2200	17,380			42,307		42,307	(17,463)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	1,620	378,405	233.5500	18,876			46,007		46,007	(19,216)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	921	224,406	243.7000	6,952			16,827		16,827	(11,045)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	137,838	32,186,435	233.5100	1,607,185			3,919,466		3,919,466	(1,634,713)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	21,452	5,238,203	244.1800	158,317			381,755		381,755	(257,480)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	3,731	869,820	233.1600	44,133			107,382		107,382	(44,229)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	1,955	472,563	241.7300	16,109			39,565		39,565	(23,387)						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	192,378	44,943,302	233.6200	2,233,506			5,449,239		5,449,239	(2,281,789)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	31,689	7,661,646	241.7800	260,479			639,753		639,753	(379,120)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	54,093	12,993,076	240.2000	476,557			1,177,292		1,177,292	(645,962)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	7,656	1,831,815	239.2500	70,287			173,891		173,891	(91,336)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/16/2015	11/12/2018	220,817	52,627,342	238.3300	2,108,803			5,217,696		5,217,696	(2,631,566)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	1,439	337,355	234.4600	16,389			39,535		39,535	(17,077)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	4,168	975,120	233.9600	48,431			116,596		116,596	(49,443)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	1,975	462,277	234.0100	22,915			55,165		55,165	(23,435)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	300	73,353	244.6000	2,210			5,209		5,209	(3,601)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	84,412	19,761,672	234.1100	974,958			2,348,787		2,348,787	(1,001,504)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	9,914	2,424,956	244.6100	73,063			172,095		172,095	(119,058)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	5,431	1,270,885	234.0200	62,941			151,597		151,597	(64,427)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	3,438	832,905	242.2300	28,161			67,847		67,847	(41,156)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	139,856	32,743,185	234.1200	1,615,342			3,890,153		3,890,153	(1,659,342)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	8,222	1,986,638	241.6300	69,146			167,148		167,148	(98,334)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	38,872	9,411,778	242.1200	319,920			771,281		771,281	(465,207)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	47,096	11,327,530	240.5200	415,858			1,009,557		1,009,557	(562,527)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	16,671	4,005,621	240.2800	148,869			361,342		361,342	(199,064)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/24/2015	11/19/2018	144,030	34,392,816	238.7900	1,371,161			3,335,799		3,335,799	(1,717,002)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	1,328	312,014	234.8900	12,951			35,900		35,900	(15,767)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	5,420	1,271,492	234.6000	53,494			148,044		148,044	(64,313)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	7,158	1,678,702	234.5300	70,862			196,015		196,015	(84,929)						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	4,775	1,170,888	245.1900	29,226			80,080		80,080	(57,396)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	97,428	22,846,840	234.5000	965,510			2,670,978		2,670,978	(1,155,983)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	21,420	5,253,573	245.2700	130,659			357,480		357,480	(257,476)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	29,716	6,972,338	234.6300	293,003			810,823		810,823	(352,629)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	4,880	1,183,595	242.5200	33,821			94,814		94,814	(58,423)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	115,022	26,973,800	234.5100	1,139,868			3,152,172		3,152,172	(1,364,751)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	12,971	3,137,786	241.9000	92,746			260,010		260,010	(155,153)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	33,334	8,086,490	242.5900	230,338			645,270		645,270	(399,076)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	24,306	5,860,400	241.1100	180,107			506,332		506,332	(290,438)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	20,444	4,918,047	240.5600	155,171			437,084		437,084	(244,131)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/04/2015	11/30/2018	170,279	40,739,349	239.2500	1,372,452			3,862,636		3,862,636	(2,030,306)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	1,201	278,446	231.8200	13,465			36,117		36,117	(14,212)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	8,736	2,028,239	232.1800	96,529			259,542		259,542	(103,399)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	15,629	3,624,069	231.8800	174,733			469,018		469,018	(184,941)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	3,708	898,024	242.1700	26,477			73,298		73,298	(44,368)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	84,784	19,681,834	232.1400	937,715			2,522,378		2,522,378	(1,003,512)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	9,929	2,416,101	243.3400	67,119			184,698		184,698	(118,990)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	29,180	6,769,674	232.0000	324,769			872,176		872,176	(345,325)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	6,807	1,639,113	240.7900	51,803			143,904		143,904	(81,302)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	117,480	27,257,659	232.0200	1,306,375			3,509,118		3,509,118	(1,390,338)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	16,800	4,019,947	239.2800	136,753			380,405		380,405	(200,296)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	20,293	4,887,900	240.8700	153,819			427,369		427,369	(242,388)						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	28,285	6,753,037	238.7500	235,897			655,377		655,377	(337,021)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	55,251	13,175,266	238.4600	466,875			1,296,155		1,296,155	(658,123)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/15/2015	12/10/2018	152,663	36,217,756	237.2400	1,360,227			3,766,753		3,766,753	(1,816,064)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	1,507	350,139	232.3400	17,105			44,475		44,475	(17,833)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	544	126,224	232.1100	6,227			16,173		16,173	(6,434)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	17,782	4,130,234	232.2700	202,360			526,025		526,025	(210,403)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	39,626	9,200,309	232.1800	452,526			1,175,748		1,175,748	(468,825)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	11,202	2,716,980	242.5500	81,773			216,907		216,907	(134,047)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	84,445	19,599,731	232.1000	967,742			2,512,315		2,512,315	(999,023)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	12,983	3,151,160	242.7100	94,128			249,341		249,341	(155,400)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	108,741	25,258,408	232.2800	1,236,388			3,215,682		3,215,682	(1,286,674)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	31,016	7,447,473	240.1200	252,777			675,463		675,463	(369,988)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	163,139	37,858,127	232.0600	1,872,840			4,860,020		4,860,020	(1,929,936)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	67,043	16,063,532	239.6000	559,140			1,494,727		1,494,727	(799,269)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	45,690	10,977,073	240.2500	370,091			989,145		989,145	(545,128)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	35,312	8,423,033	238.5300	308,629			824,845		824,845	(420,469)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	156,048	37,176,904	238.2400	1,381,026			3,690,052		3,690,052	(1,857,497)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2015	12/28/2018	196,036	46,417,418	236.7800	1,848,620			4,920,165		4,920,165	(2,329,860)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	1,599	371,168	232.1700	18,801			47,408		47,408	(18,909)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	294	68,282	232.5600	3,400			8,593		8,593	(3,474)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	14,610	3,394,110	232.3100	170,940			431,224		431,224	(172,832)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	26,999	6,272,948	232.3400	315,348			796,075		796,075	(319,393)						003

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	14,117	3,426,972	242.7500	105,315			270,357		270,357	(168,946)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	33,473	7,775,504	232.2900	391,972			988,634		988,634	(395,963)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	8,074	1,961,897	243.0000	59,584			152,617		152,617	(96,653)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	110,088	25,572,311	232.2900	1,289,129			3,251,448		3,251,448	(1,302,256)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	34,986	8,409,604	240.3700	290,734			752,587		752,587	(417,390)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	71,124	16,522,200	232.3000	832,156			2,099,955		2,099,955	(841,355)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	72,402	17,355,558	239.7100	619,040			1,604,880		1,604,880	(863,082)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	10,534	2,534,427	240.6000	86,588			224,188		224,188	(125,706)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	16,059	3,836,215	238.8800	142,445			369,203		369,203	(191,250)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	135,151	32,222,716	238.4200	1,223,117			3,168,874		3,168,874	(1,608,687)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/20/2016	01/14/2019	91,122	21,595,072	236.9900	877,508			2,265,936		2,265,936	(1,082,930)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	1,570	367,045	233.7600	22,658			44,040		44,040	(18,594)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	20,515	4,805,289	234.2300	290,906			565,837		565,837	(243,056)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	18,467	4,316,002	233.7100	267,038			518,881		518,881	(218,683)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	9,559	2,337,364	244.5300	89,946			166,146		166,146	(114,610)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	10,887	2,542,691	233.5600	158,292			307,506		307,506	(128,896)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	1,979	482,032	243.5600	19,395			36,291		36,291	(23,700)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	81,469	19,051,514	233.8500	1,172,338			2,277,736		2,277,736	(964,851)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	27,553	6,669,037	242.0400	287,658			546,618		546,618	(329,306)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	31,516	7,356,572	233.4200	460,771			894,594		894,594	(373,101)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	71,037	17,161,824	241.5900	755,123			1,440,889		1,440,889	(848,514)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	2,554	615,531	241.0500	27,757			53,160		53,160	(30,481)						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	9,320	2,239,594	240.3000	104,384			200,949		200,949	(111,146)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	167,502	40,247,457	240.2800	1,877,701			3,614,847		3,614,847	(1,997,505)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/03/2016	01/29/2019	35,710	8,518,511	238.5500	428,872			831,881		831,881	(424,983)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	5,268	1,254,981	238.2100	74,126			124,405		124,405	(62,660)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	557	134,644	241.9300	6,795			11,094		11,094	(6,648)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	587	152,919	260.6200	3,204			2,289		2,289	(6,343)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	14,387	3,444,857	239.4400	193,363			322,209		322,209	(171,354)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	24,417	5,875,848	240.6500	313,265			517,597		517,597	(291,221)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	12,360	3,090,623	250.0500	108,521			149,356		149,356	(148,372)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	15,125	3,642,463	240.8200	192,847			318,092		318,092	(180,439)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	1,249	318,923	255.3100	8,707			9,391		9,391	(14,661)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	80,553	19,358,418	240.3200	1,047,185			1,733,888		1,733,888	(960,391)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	28,022	6,974,361	248.8900	258,362			369,042		369,042	(336,640)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	8,189	2,079,091	253.9000	60,841			70,976		70,976	(97,089)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	6,753	1,619,601	239.8300	89,411			148,634		148,634	(80,468)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	64,302	15,934,567	247.8100	619,867			912,867		912,867	(772,472)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	5,769	1,428,476	247.6300	56,071			82,889		82,889	(69,296)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	1,001	248,172	247.8200	9,654			14,207		14,207	(12,031)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	1,595	388,477	243.5000	18,315			29,336		29,336	(19,095)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	123,255	30,409,375	246.7200	1,243,639			1,879,021		1,879,021	(1,479,895)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/16/2016	02/11/2019	6,562	1,601,802	244.0900	73,629			116,864		116,864	(78,594)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/03/2016	02/28/2019	182	44,377	243.1900	2,215			3,409		3,409	(2,181)						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	2,183	531,782	243.5600	26,135			39,995		39,995	(26,109)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	1,341	326,558	243.6000	16,020			24,504		24,504	(16,031)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	6,189	1,597,953	258.1800	39,983			34,481		34,481	(69,423)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	27,053	6,579,126	243.1900	328,429			505,357		505,357	(323,398)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	15,512	3,768,662	242.9500	190,178			293,412		293,412	(185,387)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	10,930	2,774,507	253.8400	85,583			96,406		96,406	(128,720)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	37,894	9,225,947	243.4700	455,102			697,466		697,466	(453,109)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	16,174	4,112,832	254.2800	124,220			136,843		136,843	(189,883)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	56,208	13,664,128	243.1000	684,612			1,054,914		1,054,914	(671,851)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	24,758	6,221,420	251.2900	216,384			272,609		272,609	(295,156)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	49,780	12,609,261	253.3000	399,235			461,443		461,443	(588,233)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	5,298	1,286,937	242.9200	65,004			100,364		100,364	(63,312)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	64,978	16,278,286	250.5200	586,751			760,409		760,409	(776,247)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	45,220	11,372,817	251.5000	391,605			489,484		489,484	(538,732)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	723	181,875	251.4000	6,294			7,895		7,895	(8,622)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	2,708	672,858	248.5100	26,588			36,708		36,708	(32,438)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	163,624	40,776,837	249.2100	1,560,977			2,111,466		2,111,466	(1,959,035)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	10,588	2,624,115	247.8400	106,832			150,231		150,231	(126,886)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019	1,153	279,893	242.7900	13,880			21,977		21,977	(13,765)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019	487	118,263	242.7000	5,886			9,332		9,332	(5,818)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019	6,829	1,657,274	242.6800	82,563			130,920		130,920	(81,533)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019	5,483	1,409,086	256.9800	36,299			35,777		35,777	(62,095)						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	24,607	5,958,766	242.1600	303,647			484,247		484,247	(293,646)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	5,079	1,233,222	242.8100	61,100			96,724		96,724	(60,645)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	6,019	1,525,183	253.3800	46,770			55,905		55,905	(70,683)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	56,428	13,673,553	242.3200	691,803			1,101,631		1,101,631	(673,483)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	20,182	5,108,387	253.1200	158,628			191,790		191,790	(237,385)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	24,343	5,915,609	243.0100	290,413			458,838		458,838	(290,720)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	5,870	1,471,304	250.6400	51,364			68,365		68,365	(69,833)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	63,682	16,036,434	251.8200	529,199			675,550		675,550	(754,266)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	10,486	2,622,858	250.1400	93,636			126,819		126,819	(124,913)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	80,786	20,227,109	250.3800	714,145			959,628		959,628	(961,780)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	77,025	19,179,305	249.0000	721,727			1,011,661		1,011,661	(919,719)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2016	03/15/2019	901	223,651	248.1400	8,752			12,557		12,557	(10,773)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	208	50,505	243.0600	2,550			3,905		3,905	(2,480)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	8,645	2,100,971	243.0400	106,147			162,643		162,643	(103,150)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	4,883	1,259,343	257.9200	32,109			29,313		29,313	(54,091)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	16,818	4,085,526	242.9200	207,473			318,391		318,391	(200,666)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	1,715	417,422	243.4500	20,722			31,578		31,578	(20,464)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	1,406	357,219	254.0100	11,002			12,459		12,459	(16,343)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	82,395	20,023,669	243.0200	1,012,521			1,551,829		1,551,829	(983,149)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	18,910	4,804,556	254.0800	147,484			166,469		166,469	(219,630)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	11,506	2,795,419	242.9500	141,776			217,489		217,489	(137,286)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2016	03/29/2019	330	82,887	251.2800	2,902			3,673		3,673	(3,900)						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019	57,575	14,541,715	252.5700	479,346			577,805		577,805	(676,068)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019	4,377	1,097,330	250.7100	39,438			50,923		50,923	(51,859)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019	95,656	24,042,282	251.3400	839,280			1,060,261		1,060,261	(1,130,474)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019	24,583	6,129,568	249.3400	234,548			316,127		316,127	(292,461)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	1,022	249,163	243.8300	13,356			18,444		18,444	(12,185)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	6,278	1,531,625	243.9600	81,616			112,530		112,530	(74,865)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	8,295	2,145,717	258.6700	59,062			46,813		46,813	(89,996)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	17,959	4,380,181	243.9000	234,005			322,932		322,932	(214,150)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	412	100,401	243.6100	5,432			7,526		7,526	(4,914)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	258	65,926	255.1600	2,142			2,082		2,082	(2,952)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	114,150	27,845,844	243.9400	1,485,096			2,048,229		2,048,229	(1,361,191)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	22,656	5,779,836	255.1100	188,273			183,450		183,450	(258,977)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	2,506	611,131	243.8700	32,703			45,134		45,134	(29,882)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	2,451	618,074	252.1300	23,068			25,672		25,672	(28,724)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	74,076	18,777,563	253.4900	658,537			693,091		693,091	(859,778)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	2,655	667,387	251.4000	25,750			29,442		29,442	(31,232)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	105,077	26,492,940	252.1300	988,770			1,100,380		1,100,380	(1,231,246)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	7,598	1,901,324	250.2500	77,269			91,851		91,851	(89,836)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	690	168,526	244.3900	6,799			12,081		12,081	(8,206)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	9,242	2,258,501	244.3800	91,216			161,999		161,999	(109,977)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	8,018	2,079,711	259.3800	36,803			43,238		43,238	(84,828)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	36,989	9,040,839	244.4200	364,341			646,977		646,977	(440,160)						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	198	48,449	244.8300	1,912			3,384		3,384	(2,355)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	1,200	306,636	255.5000	6,805			9,541		9,541	(13,531)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	174,360	42,613,626	244.4000	1,719,191			3,053,060		3,053,060	(2,074,861)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	38,864	9,930,156	255.5100	220,359			308,690		308,690	(438,116)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	170	41,605	244.8100	1,643			2,910		2,910	(2,022)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	102,952	26,152,884	254.0300	631,095			931,982		931,982	(1,179,568)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	433	109,336	252.4800	2,880			4,453		4,453	(5,027)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	154,286	38,992,587	252.7300	1,012,113			1,555,343		1,555,343	(1,787,628)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	2,020	505,851	250.4100	14,908			24,289		24,289	(23,737)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2019	1,305	318,015	243.6600	13,704			23,785		23,785	(15,489)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2019	11,562	2,816,205	243.5700	121,866			211,688		211,688	(137,226)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2019	11,589	2,992,841	258.2500	58,872			73,003		73,003	(123,657)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2019	48,890	11,900,388	243.4100	519,215			902,515		902,515	(580,302)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2019	190,437	46,369,403	243.4900	2,014,819			3,501,039		3,501,039	(2,260,295)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2019	59,308	15,110,607	254.7800	362,968			513,341		513,341	(666,672)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2019	144,170	36,500,875	253.1800	957,287			1,422,684		1,422,684	(1,647,796)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/02/2016	05/31/2019	150,807	37,976,251	251.8200	1,073,747			1,651,896		1,651,896	(1,742,889)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2019	332	81,787	246.7100	3,497			5,110		5,110	(3,909)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2019	5,702	1,410,422	247.3400	58,506			84,662		84,662	(67,126)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2019	8,914	2,334,616	261.9100	44,302			39,070		39,070	(86,945)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2019	33,192	8,192,464	246.8200	348,517			508,319		508,319	(391,289)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2019	104,478	25,795,710	246.9000	1,092,844			1,592,487		1,592,487	(1,231,401)						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2019	27,500	7,105,876	258.4000	164,722			173,571		173,571	(290,740)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2019	97,536	25,050,250	256.8300	633,011			713,252		713,252	(1,059,756)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2019	92,871	23,697,051	255.1600	656,600			786,206		786,206	(1,033,357)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2016	07/05/2019	546	135,671	248.6100	6,068			7,520		7,520	(6,366)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2016	07/05/2019	8,604	2,138,849	248.5800	95,852			118,792		118,792	(100,377)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2016	07/05/2019	9,002	2,372,716	263.5900	48,518			34,021		34,021	(82,872)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2016	07/05/2019	26,506	6,583,521	248.3800	297,661			370,537		370,537	(309,492)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2016	07/05/2019	136,171	33,816,768	248.3400	1,531,927			1,908,329		1,908,329	(1,590,262)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2016	07/05/2019	32,423	8,416,977	259.6000	214,964			186,816		186,816	(331,430)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2016	07/05/2019	108,907	28,136,028	258.3500	767,792			707,249		707,249	(1,142,014)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2016	07/05/2019	109,530	28,110,751	256.6500	840,091			829,406		829,406	(1,183,087)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/26/2016	07/19/2019	332	89,547	269.7200	1,142			608		608	(2,405)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/26/2016	07/19/2019	172	44,275	257.9800	1,121			1,170		1,170	(1,802)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/26/2016	07/19/2019	6,141	1,531,629	249.4100	60,612			80,688		80,688	(71,104)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/26/2016	07/19/2019	1,073	284,047	264.7400	4,893			3,662		3,662	(9,468)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/26/2016	07/19/2019	7,607	2,012,778	264.6000	34,992			26,381		26,381	(67,440)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/26/2016	07/19/2019	24,599	6,133,321	249.3300	243,532			324,874		324,874	(284,949)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/26/2016	07/19/2019	617	157,757	255.5600	4,550			5,183		5,183	(6,740)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/26/2016	07/19/2019	105,542	26,316,776	249.3500	1,043,806			1,392,072		1,392,072	(1,222,422)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/26/2016	07/19/2019	8,408	2,134,806	253.8900	67,183			80,623		80,623	(93,780)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/26/2016	07/19/2019	24,065	6,275,982	260.7900	135,728			125,581		125,581	(237,935)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/26/2016	07/19/2019	5,247	1,370,393	261.1800	29,016			26,324		26,324	(51,379)						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	60,538	15,688,467	259.1500	372,310			370,490		370,490	(621,088)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	6,510	1,682,519	258.4400	41,536			42,562		42,562	(67,753)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	77,007	19,851,635	257.7900	507,476			534,006		534,006	(811,241)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	752	186,504	248.0900	8,532			10,766		10,766	(8,723)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	208	53,516	257.2500	1,546			1,542		1,542	(2,194)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	97	26,109	268.9400	390			211		211	(725)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	3,080	792,776	257.4200	22,697			22,492		22,492	(32,389)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	6,533	1,620,440	248.0300	74,348			93,903		93,903	(75,830)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	1,908	503,874	264.0600	10,018			7,329		7,329	(17,084)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	23,052	6,074,133	263.5000	124,479			94,018		94,018	(209,967)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	17,260	4,281,909	248.0900	195,895			247,185		247,185	(200,269)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	3,261	825,896	253.2700	29,316			33,114		33,114	(36,365)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	10,628	2,708,928	254.8800	88,533			95,555		95,555	(116,241)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	2,540	668,022	262.9500	14,125			10,979		10,979	(23,519)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	156,622	38,875,134	248.2100	1,768,262			2,227,000		2,227,000	(1,816,267)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	55,581	14,087,507	253.4600	495,225			556,578		556,578	(618,523)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	4,605	1,190,770	258.6100	32,001			30,296		30,296	(47,358)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	42,152	10,950,782	259.7900	276,098			248,956		248,956	(422,932)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	44,607	11,624,532	260.6000	280,131			243,973		243,973	(439,298)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	81,946	21,137,260	257.9400	588,375			572,120		572,120	(853,755)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	34,321	8,846,328	257.7500	248,830			243,619		243,619	(358,828)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	86,728	22,258,803	256.6500	663,471			676,012		676,012	(924,093)						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	1,697	423,154	249.3000	17,160			22,682		22,682	(19,466)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	2,263	584,038	258.1200	15,001			15,856		15,856	(23,306)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	8,499	2,192,606	257.9700	56,776			60,329		60,329	(87,795)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	451	112,393	249.2700	4,568			6,036		6,036	(5,172)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	18,288	4,832,848	264.2600	87,966			71,431		71,431	(161,528)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	3,153	785,902	249.2600	31,939			42,237		42,237	(36,169)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	18,993	4,816,374	253.5900	157,450			190,345		190,345	(209,606)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	8,487	2,172,942	256.0300	62,465			70,663		70,663	(90,622)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	28,582	7,525,974	263.3100	144,626			123,182		123,182	(259,841)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	43,261	10,780,316	249.1900	439,536			582,039		582,039	(496,493)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	45,126	11,463,404	254.0300	365,973			437,917		437,917	(495,388)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	32,098	8,313,693	259.0100	203,501			208,188		208,188	(324,822)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	13,892	3,620,599	260.6300	80,989			77,777		77,777	(135,606)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	29,694	7,771,438	261.7200	163,612			149,884		149,884	(282,093)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	12,739	3,300,222	259.0600	80,512			82,263		82,263	(128,783)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	53,043	13,720,092	258.6600	342,127			354,768		354,768	(540,618)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	47,030	12,126,323	257.8400	316,515			337,529		337,529	(486,980)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	583	144,333	247.3700	6,727			8,791		8,791	(6,722)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	4,476	1,157,876	258.6900	30,436			30,743		30,743	(45,088)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	11,568	2,973,961	257.0800	85,142			90,626		90,626	(120,112)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	46,381	12,194,406	262.9200	253,702			217,731		217,731	(421,985)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2016	09/30/2019	582	144,014	247.4300	6,693			8,740		8,740	(6,703)						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	47,321	11,971,623	252.9900	423,992			502,020		502,020	(520,910)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	3,474	886,020	255.0800	28,170			31,732		31,732	(37,226)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	52,950	13,905,750	262.6200	294,402			255,811		255,811	(485,795)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	7,788	1,935,749	248.5400	85,362			109,713		109,713	(89,126)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	19,403	4,926,197	253.8900	166,671			193,266		193,266	(211,299)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	96,204	24,833,084	258.1300	672,464			692,271		692,271	(979,842)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	7,788	2,031,422	260.8500	47,427			44,329		44,329	(74,788)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	9,256	2,415,633	260.9800	55,999			52,072		52,072	(88,610)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	4,007	1,032,570	257.6800	28,651			29,916		29,916	(41,160)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	22,425	5,782,369	257.8500	158,996			165,117		165,117	(229,619)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	18,678	4,787,460	256.3200	142,697			155,315		155,315	(196,423)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	1,899	473,101	249.1500	14,735			24,399		24,399	(23,002)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	16,230	4,214,923	259.7000	62,972			48,507		48,507	(197,317)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	121	31,445	259.0800	493			419		419	(1,485)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	3,301	856,032	259.3400	13,170			10,738		10,738	(40,294)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	2,597	653,337	251.5600	17,401			27,135		27,135	(31,668)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	5,404	1,402,680	259.5600	21,184			16,700		16,700	(65,811)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	936	233,159	249.0800	7,292			12,093		12,093	(11,338)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	4,944	1,231,754	249.1300	38,417			63,629		63,629	(59,889)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	5,153	1,329,711	258.0700	22,465			21,978		21,978	(63,477)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	109	27,935	256.5900	526			606		606	(1,345)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	4,396	1,131,293	257.3600	20,133			21,438		21,438	(54,274)						003

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	1,529	380,149	248.6600	12,215			20,391		20,391	(18,498)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	3,369	859,146	255.0400	18,056			23,672		23,672	(41,523)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	705	179,854	255.2900	3,713			4,782		4,782	(8,689)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	4,244	1,097,911	258.6900	27,247			29,939		29,939	(42,301)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	459	113,997	248.5700	4,779			6,488		6,488	(5,211)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	1,748	436,011	249.4800	17,477			23,443		23,443	(19,726)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	5,245	1,351,901	257.7700	35,296			39,812		39,812	(53,218)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	1,290	321,897	249.5000	12,889			17,285		17,285	(14,560)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	22,358	5,908,205	264.2500	107,097			96,551		96,551	(193,783)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	28,861	7,321,150	253.6700	237,525			296,152		296,152	(312,218)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	30,867	8,128,874	263.3500	155,262			145,137		145,137	(274,708)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	38	9,441	249.5600	286			471		471	(458)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	23,783	5,935,383	249.5600	237,120			317,506		317,506	(268,272)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	716	181,880	253.9900	5,800			7,188		7,188	(7,714)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	38,962	10,090,820	258.9900	246,631			268,224		268,224	(385,960)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	88,427	22,882,374	258.7700	565,936			619,751		619,751	(879,934)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	20,062	5,218,553	260.1200	119,771			125,726		125,726	(193,923)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	21,007	5,480,210	260.8800	120,578			123,351		123,351	(199,483)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	17,056	4,475,539	262.4000	90,227			87,525		87,525	(155,837)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	2,830	731,107	258.3800	18,449			20,465		20,465	(28,378)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	65,328	16,661,840	255.0500	503,024			608,428		608,428	(693,548)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2018	72	17,995	249.3400	554			914		914	(874)						003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	700	174,251	248.9400	5,502			9,141		9,141	(8,475)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	284	70,872	249.5400	2,153			3,539		3,539	(3,444)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	6,233	1,626,792	261.0100	22,001			13,239		13,239	(74,152)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	17,291	4,504,974	260.5400	63,285			41,772		41,772	(207,589)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2018	209	54,487	260.7300	754			480		480	(2,500)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	158	39,380	248.9700	1,656			2,059		2,059	(1,915)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	830	206,668	248.8900	8,735			10,873		10,873	(10,052)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	7,276	1,905,811	261.9200	35,072			16,120		16,120	(81,224)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	1,802	449,619	249.4500	18,403			22,605		22,605	(21,844)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	325	85,485	263.0700	1,449			548		548	(3,499)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	11,946	3,102,919	259.7400	66,421			41,578		41,578	(140,036)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	177	45,980	259.6400	992			628		628	(2,079)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	658	171,820	261.2000	3,329			1,707		1,707	(7,483)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	8,944	2,316,044	258.9500	52,322			35,956		35,956	(106,113)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	10,500	2,697,225	256.8700	70,037			59,017		59,017	(127,093)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	558	143,048	256.5700	3,786			3,273		3,273	(6,760)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	1,354	341,594	252.2200	11,864			13,321		13,321	(16,502)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	1,484	388,268	261.6500	10,684			8,408		8,408	(13,702)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	2,815	702,130	249.3900	35,192			38,220		38,220	(31,588)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	10,663	2,674,829	250.8500	125,398			132,707		132,707	(118,095)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	14,660	3,895,253	265.7100	86,200			57,457		57,457	(120,425)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	80,190	20,156,440	251.3600	922,981			967,185		967,185	(883,618)						003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	7,556	1,981,274	262.2200	52,890			40,754		40,754	(68,755)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	106,989	27,859,995	260.4000	817,398			673,331		673,331	(1,018,141)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	46,842	12,232,296	261.1400	345,693			277,149		277,149	(438,021)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	7,440	1,942,098	261.0400	55,129			44,392		44,392	(69,739)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	18,660	4,739,893	254.0100	191,454			189,557		189,557	(199,290)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	1,363	341,715	250.6200	13,062			15,531		15,531	(16,565)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	30,601	7,956,071	259.9900	238,691			199,174		199,174	(293,936)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	191,973	49,319,786	256.9100	1,727,757			1,587,835		1,587,835	(1,960,493)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	40,532	10,513,580	259.3900	325,066			276,908		276,908	(394,465)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	3,034	760,923	250.8300	28,728			33,931		33,931	(36,872)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	123	32,285	261.5200	611			299		299	(1,393)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	4,336	1,133,294	261.3600	21,681			10,874		10,874	(49,131)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	161	40,489	251.9400	1,430			1,624		1,624	(1,957)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	272	68,837	253.1600	2,260			2,430		2,430	(3,317)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/30/2018	6,827	1,770,627	259.3600	38,913			25,498		25,498	(80,519)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	903	231,563	256.4600	7,097			5,624		5,624	(10,760)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	7,706	2,032,462	263.7400	38,609			14,173		14,173	(78,755)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	8,873	2,310,490	260.4000	55,012			30,830		30,830	(99,914)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	11,345	2,992,238	263.7400	56,841			20,866		20,866	(115,945)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	31,316	8,169,927	260.8900	188,520			99,978		99,978	(348,741)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	1,311	346,398	264.1700	6,386			2,199		2,199	(13,184)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	3,366	879,357	261.2500	19,792			10,080		10,080	(37,155)						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	9,125	2,380,952	260.9400	54,747			28,876		28,876	(101,493)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/27/2019	3,293	841,422	255.5200	35,004			30,579		30,579	(34,130)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/27/2019	9,191	2,355,026	256.2200	94,764			81,275		81,275	(94,191)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/27/2019	55,926	14,328,923	256.2100	576,602			494,879		494,879	(573,210)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	434	109,999	253.1800	4,106			3,928		3,928	(5,256)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/27/2019	28,397	7,490,613	263.7800	207,016			138,014		138,014	(245,667)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/27/2019	73,839	19,418,185	262.9800	558,961			384,732		384,732	(653,200)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/27/2019	187,284	47,929,719	255.9200	1,955,245			1,691,394		1,691,394	(1,928,711)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/27/2019	174,025	45,476,281	261.3200	1,425,267			1,042,555		1,042,555	(1,606,855)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/27/2019	285,393	74,442,033	260.8400	2,388,743			1,778,019		1,778,019	(2,665,744)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	2,241	572,302	255.4100	18,710			15,882		15,882	(26,894)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	303	77,619	256.0400	2,440			1,991		1,991	(3,624)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	1,603	410,107	255.8900	13,014			10,721		10,721	(19,179)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	562	148,174	263.5100	2,862			1,085		1,085	(5,795)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	1,128	285,872	253.4600	10,501			9,912		9,912	(13,636)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	1,478	379,101	256.5200	11,572			9,134		9,134	(17,603)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/29/2016	12/28/2018	242	61,457	253.6500	2,231			2,088		2,088	(2,928)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	42	10,759	255.5600	380			298		298	(501)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	4,651	1,215,546	261.3600	29,951			14,530		14,530	(50,565)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	5,834	1,523,943	261.2300	37,861			18,630		18,630	(63,637)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	5,779	1,508,601	261.0700	37,849			18,954		18,954	(63,288)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	816	213,637	261.7200	5,134			2,398		2,398	(8,790)						003

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	308	78,701	255.8300	3,458			2,817		2,817	(3,160)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	4,806	1,231,186	256.1700	53,252			42,980		42,980	(49,096)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	30,483	7,808,205	256.1500	338,056			272,979		272,979	(311,496)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	12,077	3,182,754	263.5400	96,132			60,916		60,916	(104,808)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	18,464	4,740,706	256.7500	199,414			158,521		158,521	(186,762)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	34,339	9,037,959	263.2000	277,800			178,318		178,318	(300,824)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	83	21,279	256.0300	731			557		557	(985)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	66,927	17,133,217	256.0000	746,901			605,618		605,618	(685,601)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	87,062	22,851,931	262.4800	728,706			480,412		480,412	(777,573)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	59,784	15,350,858	256.7700	645,672			512,539		512,539	(604,496)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	40,829	10,719,254	262.5400	340,514			224,170		224,170	(364,082)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	163,883	42,803,056	261.1800	1,455,284			1,006,115		1,006,115	(1,512,358)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	120,204	31,441,768	261.5700	1,048,179			715,004		715,004	(1,098,759)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	274	70,000	255.5600	2,473			1,938		1,938	(3,260)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	459	117,574	256.1700	4,007			3,023		3,023	(5,436)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	460	122,142	265.3300	2,302			673		673	(4,364)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	5,028	1,285,777	255.7000	45,055			35,008		35,008	(59,788)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	1,731	444,389	256.7400	14,626			10,630		10,630	(20,395)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	2,720	710,502	261.2600	17,622			8,641		8,641	(29,643)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/17/2017	01/11/2019	988	260,825	264.0600	5,363			1,877		1,877	(9,859)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/13/2017	02/08/2019	1,319	339,229	257.2200	13,399			7,975		7,975	(15,188)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/13/2017	02/07/2020	60,497	15,562,912	257.2500	753,795			509,639		509,639	(601,767)						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/07/2020	122,240	32,210,337	263.5000	1,168,618			637,863		637,863	(1,054,584)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/07/2020	222,502	57,249,770	257.3000	2,765,700			1,867,823		1,867,823	(2,211,214)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/07/2020	119,898	31,535,682	263.0200	1,170,209			650,990		650,990	(1,047,972)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/07/2020	408,028	106,976,718	262.1800	4,129,241			2,372,001		2,372,001	(3,645,571)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/08/2019	2,954	759,675	257.1700	30,072			17,970		17,970	(34,040)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/08/2019	1,605	413,523	257.7000	15,886			9,158		9,158	(18,359)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/08/2019	1,337	353,872	264.7100	8,903			2,662		2,662	(12,756)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/08/2019	8,936	2,342,636	262.1700	69,072			27,325		27,325	(92,935)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/08/2019	13,087	3,424,651	261.6900	104,039			43,127		43,127	(137,960)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/08/2019	12,240	3,198,955	261.3500	99,145			42,480		42,480	(130,211)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/08/2019	315	82,950	263.7200	2,221			745		745	(3,113)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/13/2017	02/07/2020	16,560	4,261,473	257.3400	205,506			138,622		138,622	(164,449)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2020	31,048	8,310,388	267.6600	266,394			115,854		115,854	(234,599)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2020	59,998	15,661,794	261.0400	685,773			388,456		388,456	(548,287)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2020	35,574	9,505,148	267.1900	311,633			138,461		138,461	(273,083)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2020	89,652	23,857,304	266.1100	824,799			383,756		383,756	(712,696)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	61	21,267	347.8900	727			1,060		1,060	(55)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	1,157	398,127	344.0700	16,038			24,214		24,214	(460)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	2,735	948,339	346.6900	34,165			50,467		50,467	(2,004)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	1,511	517,709	342.7200	22,055			33,568		33,568	(361)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	1,773	616,989	348.0600	20,935			30,455		30,455	(1,629)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	6,425	2,230,374	347.1200	78,904			115,972		115,972	(5,078)						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	5,926	2,032,249	342.9100	85,934			130,612		130,612	(1,547)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	10,537	3,660,941	347.4400	127,707			187,054		187,054	(8,786)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	389	138,374	355.8900	3,270			4,081		4,081	(775)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	28,415	10,048,442	353.6300	264,545			349,562		349,562	(48,274)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	1,489	531,042	356.6700	12,090			14,744		14,744	(3,110)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	2,803	1,003,457	357.9800	21,416			25,067		25,067	(6,269)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	20,006	7,055,319	352.6600	194,458			262,316		262,316	(31,318)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	17,390	6,129,538	352.4700	170,424			230,816		230,816	(26,763)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	1,810	642,282	354.7600	16,041			20,611		20,611	(3,349)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	4,217	1,489,290	353.1700	40,061			53,486		53,486	(6,898)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	764	199,211	260.8700	6,995			3,014		3,014	(8,109)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	9,904	3,515,980	355.0100	86,758			110,777		110,777	(18,642)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	12,343	4,345,180	352.0300	123,309			168,461		168,461	(18,236)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2020	29,722	10,301,939	346.6100	465,149			592,464		592,464	(26,027)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2020	52,598	18,255,146	347.0700	811,585			1,029,890		1,029,890	(47,481)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2020	66,832	23,697,970	354.5900	809,336			951,679		951,679	(86,923)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2020	81,570	28,225,577	346.0300	1,299,406			1,662,604		1,662,604	(68,629)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2020	63,236	22,400,170	354.2300	775,276			915,385		915,385	(81,204)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2020	174,049	61,435,989	352.9800	2,222,612			2,664,802		2,664,802	(213,124)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	1,652	431,613	261.2700	14,802			6,167		6,167	(17,367)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	2,373	630,395	265.7000	16,537			4,419		4,419	(21,497)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	937	248,530	265.2400	6,709			1,889		1,889	(8,651)						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2019	5,962	1,583,455	265.6100	41,791			11,278		11,278	(54,217)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2020	4,630	1,210,699	261.4800	51,997			28,982		28,982	(41,869)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/02/2017	02/28/2020	13,178	3,442,364	261.2300	149,433			84,086		84,086	(119,880)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/22/2019	2,263	793,445	350.5900	21,002			34,019		34,019	(2,884)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/22/2019	21,070	7,438,437	353.0300	175,094			273,380		273,380	(33,480)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/22/2019	10,040	3,605,604	359.1100	62,351			84,604		84,604	(22,635)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/23/2020	41,571	14,461,304	347.8700	566,197			793,006		793,006	(39,321)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/23/2020	50,565	17,581,287	347.7000	692,734			970,998		970,998	(47,353)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/23/2020	108,008	38,408,565	355.6100	1,132,999			1,483,115		1,483,115	(142,960)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/23/2020	153,055	53,198,850	347.5800	2,104,506			2,952,913		2,952,913	(142,316)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/23/2020	89,469	31,765,823	355.0500	957,314			1,260,355		1,260,355	(116,348)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/23/2020	247,826	87,705,452	353.9000	2,758,298			3,676,024		3,676,024	(309,901)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/22/2019	1,494	519,902	348.0700	15,474			25,782		25,782	(1,411)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/22/2019	1,781	618,828	347.5100	18,894			31,641		31,641	(1,553)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/22/2019	706	251,837	356.7600	4,920			7,111		7,111	(1,431)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/22/2019	6,923	2,407,068	347.6900	72,900			121,879		121,879	(6,197)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/22/2019	768	278,511	362.4700	4,026			4,877		4,877	(1,911)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/22/2019	44,156	15,613,127	353.5900	357,222			552,790		552,790	(73,256)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/22/2019	15,886	5,633,161	354.6000	122,640			186,094		186,094	(28,312)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2017	03/22/2019	1,157	414,095	358.0000	7,588			10,625		10,625	(2,490)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	193	50,401	261.1200	1,438			793		793	(2,000)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	15,740	4,179,567	265.5300	126,868			73,485		73,485	(126,593)						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	45,357	12,007,430	264.7300	379,640			226,123		226,123	(373,481)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	31	10,609	346.8100	388			564		564	(24)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	2,256	785,264	348.0100	27,280			39,137		39,137	(2,127)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	353	122,815	347.8400	4,301			6,178		6,178	(325)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	293	105,328	359.7400	2,111			2,371		2,371	(666)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	5,842	2,036,608	348.6400	68,872			98,029		98,029	(5,975)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	32,428	11,504,870	354.7800	293,799			377,383		377,383	(57,993)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	6,686	2,369,315	354.3500	61,715			80,058		80,058	(11,623)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	188	67,379	358.3400	1,448			1,698		1,698	(406)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	57	15,277	267.6400	284			89		89	(468)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	7,118	2,514,501	353.2600	68,902			91,417		91,417	(11,444)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	11,484	3,998,377	348.1800	174,437			216,796		216,796	(11,044)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	16,512	5,752,511	348.3900	249,162			309,155		309,155	(16,067)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	55,677	19,842,280	356.3800	647,527			740,517		740,517	(74,986)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	52,017	18,121,721	348.3800	784,938			974,321		974,321	(50,587)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	43,239	15,384,712	355.8100	512,809			590,381		590,381	(57,277)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	114,757	40,693,831	354.6100	1,417,244			1,654,361		1,654,361	(146,371)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	492	130,570	265.1500	2,876			1,147		1,147	(4,492)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	641	170,655	266.2900	3,480			1,248		1,248	(5,585)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/29/2019	786	209,063	265.9500	4,363			1,617		1,617	(6,947)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	4,100	1,069,011	260.7400	40,999			27,836		27,836	(37,432)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	11,841	3,079,717	260.0800	121,848			84,364		84,364	(109,729)						003

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	18,280	4,869,685	266.4000	141,484			79,345		79,345	(143,136)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	20,066	5,218,098	260.0500	206,878			143,268		143,268	(186,064)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/12/2019	8,785	3,065,564	348.9500	93,298			145,612		145,612	(9,385)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/12/2019	12,146	4,308,394	354.7200	99,839			143,441		143,441	(21,282)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/12/2019	3,387	1,219,853	360.1500	21,474			27,109		27,109	(7,616)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/13/2020	2,374	829,652	349.4800	32,262			42,698		42,698	(2,439)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/13/2020	26,273	9,172,286	349.1100	361,521			479,571		479,571	(26,494)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/13/2020	27,912	9,745,642	349.1600	383,506			508,466		508,466	(28,217)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/13/2020	11,654	4,162,676	357.1800	122,253			150,260		150,260	(15,897)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/13/2020	46,445	16,563,198	356.6200	496,497			614,564		614,564	(62,424)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/13/2020	51,291	18,284,223	356.4800	551,378			683,075		683,075	(68,674)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/13/2020	184,871	65,701,290	355.3900	2,063,160			2,587,174		2,587,174	(239,830)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/12/2019	134	46,709	348.0800	1,479			2,327		2,327	(129)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/12/2019	4,770	1,662,823	348.5900	51,422			80,574		80,574	(4,885)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/12/2019	108	38,679	359.7400	696			889		889	(238)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/12/2019	7,357	2,568,949	349.1800	77,323			120,464		120,464	(8,066)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/12/2019	27,438	9,746,103	355.2100	220,324			313,783		313,783	(49,528)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/12/2019	1,143	405,907	355.2300	9,176			13,050		13,050	(2,066)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/12/2019	5,181	1,838,175	354.7600	42,488			61,033		61,033	(9,102)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/18/2017	04/12/2019	561	201,820	359.9100	3,600			4,573		4,573	(1,251)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	69	24,077	349.2000	899			1,133		1,133	(76)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	4,128	1,466,638	355.3100	41,856			47,426		47,426	(7,363)						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	1,214	435,352	358.4800	10,724			11,229		11,229	(2,515)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/24/2020	7,834	2,740,803	349.8600	124,326			139,141		139,141	(8,179)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/24/2020	15,628	5,460,890	349.4200	251,462			282,490		282,490	(15,975)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/24/2020	41,672	14,580,525	349.8900	660,914			739,253		739,253	(43,566)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/24/2020	5,176	1,857,085	358.7800	61,803			62,224		62,224	(7,277)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/24/2020	95,871	33,553,073	349.9800	1,516,686			1,694,625		1,694,625	(100,654)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/24/2020	62,253	22,238,142	357.2200	782,525			805,217		805,217	(84,398)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/24/2020	58,996	21,066,778	357.0900	744,526			767,676		767,676	(79,719)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/24/2020	160,598	57,166,461	355.9600	2,103,834			2,200,347		2,200,347	(210,499)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	6,293	2,205,088	350.3900	78,288			96,997		96,997	(7,810)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	669	233,552	349.0700	8,772			11,067		11,067	(727)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	5,478	1,918,803	350.3000	68,415			84,843		84,843	(6,740)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	7,001	2,457,110	350.9500	85,136			104,620		104,620	(9,145)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	29,224	10,388,020	355.4600	294,580			332,507		332,507	(52,573)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	100	35,656	357.3500	926			1,000		1,000	(197)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	10,634	3,788,880	356.3000	103,362			114,448		114,448	(19,999)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/26/2019	695	249,492	358.8000	6,050			6,282		6,282	(1,457)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/03/2019	2,989	1,053,445	352.4900	34,877			41,036		41,036	(4,406)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/03/2019	10,500	3,760,022	358.1100	96,492			100,469		100,469	(21,200)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	3,298	1,163,664	352.8200	48,549			52,029		52,029	(3,880)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	15,074	5,314,196	352.5300	224,006			240,719		240,719	(17,544)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	28,818	10,162,907	352.6600	426,504			457,678		457,678	(33,702)						003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	174	62,796	360.9400	1,966			1,895		1,895	(253)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	3,224	1,137,468	352.8500	47,420			50,789		50,789	(3,797)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	12,049	4,346,326	360.7200	137,238			132,649		132,649	(17,443)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	70,540	24,873,868	352.6200	1,044,700			1,122,185		1,122,185	(82,374)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	47,187	17,013,219	360.5500	540,289			523,824		523,824	(68,112)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	34,754	12,509,735	359.9500	406,275			397,213		397,213	(49,634)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/08/2017	05/03/2019	154	54,198	352.3900	1,803			2,124		2,124	(225)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	9,914	3,563,041	359.3800	118,081			116,460		116,460	(14,006)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/08/2017	05/04/2020	106,016	38,069,131	359.0900	1,275,367			1,262,647		1,262,647	(148,899)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/08/2017	05/03/2019	1,634	576,048	352.5300	19,037			22,384		22,384	(2,417)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/08/2017	05/03/2019	5,688	2,006,567	352.7900	65,579			76,735		76,735	(8,571)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/08/2017	05/03/2019	875	314,593	359.7400	7,468			7,437		7,437	(1,871)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/08/2017	05/03/2019	18,319	6,570,005	358.6500	164,319			168,687		168,687	(37,763)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/08/2017	05/03/2019	679	243,713	358.8500	6,038			6,165		6,165	(1,410)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/08/2017	05/03/2019	5,517	1,976,356	358.2400	50,424			52,307		52,307	(11,197)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/08/2017	05/03/2019	647	235,341	363.7300	4,600			4,012		4,012	(1,514)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/18/2017	04/13/2020	73,357	25,608,234	349.0900	1,010,127			1,340,062		1,340,062	(73,897)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	192	67,976	353.7100	2,335			2,475		2,475	(305)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	32,309	11,617,164	359.5600	306,939			283,398		283,398	(67,186)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	3,002	1,079,905	359.7200	28,340			26,030		26,030	(6,274)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	16,538	5,940,101	359.1700	159,761			149,169		149,169	(33,957)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	140	51,087	364.1000	1,087			867		867	(322)						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2017	05/17/2019	10,913	3,921,798	359.3700	104,546			97,036		97,036	(22,555)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2017	05/17/2019	1,957	711,906	363.7500	15,422			12,443		12,443	(4,469)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2017	05/18/2020	425	150,102	352.8900	6,708			6,721		6,721	(498)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2017	05/18/2020	15,210	5,372,869	353.2400	237,432			236,829		236,829	(18,047)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2017	05/18/2020	25,105	8,882,170	353.8000	385,112			381,730		381,730	(30,361)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2017	05/18/2020	29,747	10,515,327	353.4900	460,784			458,309		458,309	(35,601)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2017	05/17/2019	226	80,265	354.8900	2,619			2,711		2,711	(385)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2017	05/18/2020	7,919	2,866,250	361.9300	93,607			82,845		82,845	(11,557)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2017	05/18/2020	22,860	8,075,066	353.2400	356,845			355,938		355,938	(27,124)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2017	05/18/2020	25,973	9,391,757	361.6000	310,375			276,165		276,165	(37,725)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2017	05/18/2020	110,599	39,119,990	353.7100	1,701,013			1,688,147		1,688,147	(133,350)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2017	05/18/2020	54,095	19,556,792	361.5300	648,052			577,164		577,164	(78,489)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2017	05/18/2020	52,740	19,049,533	361.2000	638,676			571,880		571,880	(76,144)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2017	05/18/2020	489	175,972	359.9200	6,175			5,640		5,640	(691)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2017	05/18/2020	33,987	12,253,897	360.5500	420,415			380,355		380,355	(48,557)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2017	05/18/2020	169,085	60,853,864	359.9000	2,137,240			1,952,265		1,952,265	(238,839)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2017	05/17/2019	8,442	2,986,972	353.8400	101,974			107,887		107,887	(13,476)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2017	05/17/2019	685	243,001	354.8600	7,937			8,224		8,224	(1,162)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2017	05/17/2019	6,085	2,151,605	353.5800	74,300			78,988		78,988	(9,555)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2017	05/17/2019	601	218,398	363.5300	4,782			3,889		3,889	(1,367)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2017	05/17/2019	8,460	2,989,175	353.3500	104,221			111,312		111,312	(13,087)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2017	05/17/2019	6,581	2,374,219	360.7600	59,296			52,864		52,864	(14,166)						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2017	05/17/2019	596	219,391	367.8400	3,877			2,659		2,659	(1,392)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2019	913	323,660	354.5600	11,328			11,268		11,268	(1,500)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2019	5,675	2,051,039	361.4000	52,950			44,264		44,264	(12,145)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2019	576	209,988	364.4300	4,702			3,551		3,551	(1,297)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/29/2020	1,829	649,749	355.1800	28,099			26,315		26,315	(2,297)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/29/2020	10,010	3,560,894	355.7500	151,044			140,451		140,451	(12,773)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/29/2020	29,248	10,390,965	355.2700	447,788			419,094		419,094	(36,822)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/29/2020	8,565	3,042,366	355.2000	131,476			123,104		123,104	(10,762)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/29/2020	10,021	3,654,285	364.6500	113,542			92,052		92,052	(14,949)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/29/2020	43,409	15,440,581	355.7000	655,910			610,440		610,440	(55,318)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/29/2020	28,551	10,387,314	363.8100	332,625			273,759		273,759	(42,264)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/29/2020	56,398	20,044,959	355.4200	859,505			802,864		802,864	(71,307)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2019	1,196	425,022	355.3100	14,414			14,105		14,105	(2,047)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/29/2020	47,246	17,175,724	363.5400	555,610			459,234		459,234	(69,745)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/29/2020	20,961	7,613,180	363.2000	249,231			207,263		207,263	(30,830)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/29/2020	39,418	14,285,586	362.4100	481,297			405,410		405,410	(57,432)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/29/2020	92,032	33,318,247	362.0300	1,137,512			964,435		964,435	(133,423)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2019	1,379	489,530	355.0100	16,809			16,562		16,562	(2,323)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2019	4,719	1,680,521	356.1400	54,973			52,828		52,828	(8,416)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2019	896	319,484	356.6500	10,221			9,708		9,708	(1,635)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2019	10,207	3,703,385	362.8400	89,410			71,362		71,362	(22,476)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2019	18,991	6,875,187	362.0200	172,440			141,390		141,390	(41,188)						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2019	8,759	3,170,940	362.0100	79,622			65,262		65,262	(18,993)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/31/2017	05/30/2019	10,802	3,898,899	360.9300	102,839			87,227		87,227	(22,860)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	756	270,549	358.0300	9,121			7,583		7,583	(1,431)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	12,413	4,519,862	364.1200	116,187			80,412		80,412	(27,202)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	194	71,159	367.1000	1,591			985		985	(433)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	2,148	782,710	364.3700	19,892			13,645		13,645	(4,721)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	365	134,217	367.8900	2,889			1,732		1,732	(815)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/12/2020	8,379	3,004,487	358.5700	126,524			104,260		104,260	(11,344)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/12/2020	31,562	11,301,614	358.0800	483,841			401,580		401,580	(42,291)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/12/2020	27,678	9,908,667	358.0000	425,408			353,442		353,442	(37,022)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/12/2020	4,956	1,773,483	357.8600	76,468			63,687		63,687	(6,608)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/12/2020	21,500	7,891,433	367.0400	247,682			176,217		176,217	(32,199)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/12/2020	52,333	18,746,878	358.2200	798,608			661,655		661,655	(70,335)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	1,941	695,783	358.4200	23,062			18,984		18,984	(3,730)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/12/2020	61,015	22,355,911	366.4000	718,147			517,219		517,219	(91,116)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/12/2020	38,061	13,632,301	358.1700	581,952			482,302		482,302	(51,098)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/12/2020	72,268	26,454,567	366.0600	859,994			623,586		623,586	(107,726)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/12/2020	13,496	4,936,632	365.7900	162,085			118,097		118,097	(20,085)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/12/2020	111,972	40,830,521	364.6500	1,395,169			1,038,888		1,038,888	(165,285)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/12/2020	49,020	17,870,332	364.5500	612,753			457,132		457,132	(72,301)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	2,739	981,140	358.1600	32,873			27,254		27,254	(5,215)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	3,898	1,395,679	358.0400	47,011			39,090		39,090	(7,388)						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	45	16,752	369.3900	335			189		189	(100)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	670	239,557	357.5100	8,255			6,955		6,955	(1,245)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	22,782	8,318,683	365.1500	203,895			135,991		135,991	(50,435)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	11,486	4,185,661	364.4300	106,126			72,612		72,612	(25,257)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/14/2017	06/13/2019	16,388	5,973,375	364.5000	150,932			103,034		103,034	(36,064)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/27/2019	3,599	1,286,898	357.5500	38,080			37,735		37,735	(6,572)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/27/2019	1,627	594,033	365.1900	12,281			9,931		9,931	(3,522)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/27/2019	651	236,205	363.0800	5,406			4,665		4,665	(1,375)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	5,599	2,004,326	357.9800	76,482			72,022		72,022	(7,422)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	23,922	8,545,524	357.2300	334,424			318,160		318,160	(31,183)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	29,541	10,548,348	357.0700	415,352			395,688		395,688	(38,366)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	1,677	599,294	357.4500	23,288			22,082		22,082	(2,197)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	23,814	8,715,382	365.9800	249,569			208,530		208,530	(35,117)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	84,272	30,097,659	357.1500	1,181,490			1,124,790		1,124,790	(109,650)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	67,825	24,779,328	365.3400	727,088			613,683		613,683	(99,616)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	20,698	7,390,589	357.0600	291,020			277,365		277,365	(26,875)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/27/2019	1,198	428,256	357.6100	12,634			12,508		12,508	(2,191)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	58,409	21,324,502	365.0900	631,400			535,231		535,231	(85,634)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	7,653	2,792,051	364.8100	83,499			71,132		71,132	(11,197)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	161,060	58,593,803	363.8000	1,818,373			1,574,430		1,574,430	(233,551)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	38,601	14,043,080	363.8000	435,806			377,341		377,341	(55,975)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/27/2019	6,279	2,245,394	357.6100	66,242			65,579		65,579	(11,491)						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/27/2019	12,368	4,425,468	357.8200	129,368			127,458		127,458	(22,813)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/27/2019	518	185,002	357.2500	5,546			5,533		5,533	(935)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/27/2019	14,278	5,198,803	364.1100	113,225			94,762		94,762	(30,594)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/27/2019	3,088	1,122,463	363.4400	25,263			21,562		21,562	(6,560)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/27/2019	11,939	4,336,603	363.2200	98,619			84,734		84,734	(25,280)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/27/2019	20,335	7,387,938	363.3100	167,358			143,354		143,354	(43,115)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	322	113,850	353.5700	3,220			4,303		4,303	(482)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	1,759	627,483	356.6400	15,360			19,651		19,651	(3,067)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	5,233	1,838,795	351.4100	74,094			89,119		89,119	(5,698)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	14,585	5,128,615	351.6300	205,069			246,255		246,255	(16,012)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	24,418	8,594,572	351.9700	339,661			406,741		406,741	(27,139)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	2,198	771,545	351.0200	31,519			38,014		38,014	(2,358)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	562	201,392	358.6300	6,273			7,052		7,052	(750)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	19,442	6,994,904	359.7900	208,609			231,625		231,625	(26,501)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	50,237	17,629,997	350.9400	721,899			871,552		871,552	(53,736)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	60,632	21,772,442	359.0900	666,349			745,805		745,805	(81,609)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	4,950	1,740,877	351.7200	69,394			83,271		83,271	(5,451)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	39	13,610	351.2300	428			588		588	(49)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	44,980	16,143,225	358.9000	497,476			558,051		558,051	(60,322)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	1,155	414,880	359.1600	12,672			14,164		14,164	(1,557)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	691	246,729	356.8600	8,193			9,391		9,391	(888)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	108,981	38,958,474	357.4800	1,265,268			1,440,563		1,440,563	(141,914)						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	10,085	3,600,493	357.0200	118,900			136,026		136,026	(12,995)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	2,828	993,749	351.4200	30,965			42,451		42,451	(3,691)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	4,044	1,420,935	351.4000	44,318			60,766		60,766	(5,271)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	393	138,061	351.2300	4,340			5,960		5,960	(506)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	5,990	2,146,161	358.2900	48,519			60,343		60,343	(11,116)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	1,808	648,971	358.9300	14,211			17,477		17,477	(3,426)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	3,336	1,190,419	356.8200	28,891			36,854		36,854	(5,858)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/05/2019	10,741	3,830,738	356.6300	93,773			120,046		120,046	(18,715)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	89	31,061	349.7900	1,234			1,456		1,456	(102)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	3,524	1,268,050	359.8000	32,424			32,643		32,643	(6,722)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	579	208,171	359.6100	5,372			5,429		5,429	(1,098)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	7,125	2,555,460	358.6500	68,901			71,069		71,069	(13,134)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	7,736	2,778,294	359.1300	73,262			74,835		74,835	(14,474)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	781	282,879	362.2100	6,451			6,146		6,146	(1,574)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	363	130,773	359.8300	3,340			3,360		3,360	(693)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	618	222,536	360.1600	5,592			5,589		5,589	(1,190)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	1,548	543,900	351.4000	25,152			26,471		26,471	(1,677)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	6,092	2,152,036	353.2700	93,509			96,705		96,705	(7,035)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	18,414	6,509,735	353.5300	280,438			289,239		289,239	(21,440)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	471	165,769	352.1000	5,979			6,862		6,862	(637)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	7,532	2,753,105	365.5100	77,582			68,784		68,784	(10,879)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	24,771	8,760,600	353.6600	375,780			387,050		387,050	(28,958)						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	24,633	8,680,201	352.3800	388,710			405,281		405,281	(27,633)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	534	188,645	352.9700	8,279			8,588		8,588	(611)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	23,982	8,474,787	353.3800	366,926			379,013		379,013	(27,794)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	25,664	9,299,101	362.3400	294,366			273,502		273,502	(35,993)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	25,135	9,112,410	362.5400	286,287			265,329		265,329	(35,335)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	16,701	6,041,267	361.7300	195,402			183,184		183,184	(23,241)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	69,335	24,508,702	353.4800	1,057,366			1,091,335		1,091,335	(80,608)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	77,988	28,151,426	360.9700	935,859			886,292		886,292	(107,376)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	2,518	892,439	354.3900	29,161			32,401		32,401	(3,892)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	6,393	2,262,564	353.9000	96,282			98,918		98,918	(7,529)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	63,325	22,850,103	360.8400	763,063			723,996		723,996	(87,018)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	954	343,287	359.9000	11,856			11,386		11,386	(1,291)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	48,910	17,644,200	360.7500	591,319			561,520		561,520	(67,119)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	157,871	56,748,180	359.4600	1,990,749			1,922,517		1,922,517	(212,093)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/21/2020	10,583	3,796,685	358.7600	136,518			132,992		132,992	(14,035)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	98	35,969	367.7400	624			508		508	(207)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	3,092	1,090,438	352.6700	38,371			43,721		43,721	(4,340)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	286	100,282	350.3900	3,887			4,554		4,554	(344)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	5,804	2,046,077	352.5100	72,496			82,779		82,779	(8,067)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	6,873	2,484,882	361.5300	58,560			56,697		56,697	(13,664)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/24/2017	07/19/2019	10,033	3,609,994	359.8300	92,199			92,741		92,741	(19,150)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/02/2019	112	39,649	354.8300	1,401			1,415		1,415	(174)						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/02/2019	10,509	3,804,784	362.0600	97,521			85,035		85,035	(20,695)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/02/2019	9,551	3,454,561	361.6800	90,070			79,302		79,302	(18,674)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/02/2019	6,371	2,299,516	360.9100	62,122			55,687		55,687	(12,255)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/02/2019	3,244	1,170,662	360.8200	31,763			28,526		28,526	(6,227)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/02/2019	1,020	371,420	363.9800	8,694			7,223		7,223	(2,069)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/02/2019	508	185,298	364.7100	4,192			3,412		3,412	(1,038)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/04/2020	2,982	1,060,284	355.5400	46,075			43,320		43,320	(3,652)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/04/2020	15,803	5,616,793	355.4300	244,944			230,613		230,613	(19,298)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/04/2020	23,788	8,454,585	355.4100	368,956			347,435		347,435	(29,036)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/04/2020	20,017	7,353,280	367.3600	210,974			168,187		168,187	(28,892)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/02/2019	1,823	647,559	355.1500	22,573			22,670		22,670	(2,884)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/04/2020	13,508	4,798,479	355.2300	210,726			198,775		198,775	(16,411)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/04/2020	11,970	4,251,923	355.2200	186,729			176,213		176,213	(14,537)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/04/2020	52,529	18,666,677	355.3600	816,299			768,804		768,804	(64,032)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/04/2020	39,678	14,460,618	364.4500	461,454			385,351		385,351	(56,324)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/04/2020	16,519	6,005,664	363.5700	197,728			167,390		167,390	(23,264)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/04/2020	31,597	11,485,622	363.5000	379,168			321,266		321,266	(44,469)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/04/2020	50,864	18,062,223	355.1100	796,526			752,216		752,216	(61,595)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/04/2020	46,202	16,782,807	363.2500	559,042			475,401		475,401	(64,860)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/04/2020	24,236	8,786,668	362.5400	300,047			257,921		257,921	(33,760)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/04/2020	89,464	32,435,032	362.5500	1,107,559			951,612		951,612	(124,632)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/02/2019	1,049	372,609	355.1300	13,000			13,060		13,060	(1,658)						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/04/2020	108,290	39,181,661	361.8200	1,373,123			1,191,947		1,191,947	(149,516)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/02/2019	2,022	718,848	355.4800	24,711			24,675		24,675	(3,247)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/02/2019	685	243,119	354.8200	8,599			8,679		8,679	(1,067)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/02/2019	6,453	2,290,610	354.9600	80,535			81,096		81,096	(10,117)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/02/2019	8,945	3,243,085	362.5600	81,131			69,946		69,946	(17,771)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/02/2019	166	60,998	367.3900	1,210			911		911	(344)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/07/2017	08/02/2019	3,578	1,313,278	367.0200	26,550			20,211		20,211	(7,413)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/15/2019	353	125,789	355.8900	4,425			4,250		4,250	(569)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	19,694	7,010,143	355.9500	309,986			282,196		282,196	(24,260)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	15,413	5,671,984	367.9900	164,769			126,349		126,349	(22,140)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	863	308,147	356.9000	13,201			11,885		11,885	(1,088)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	64,519	22,959,147	355.8500	1,018,758			928,364		928,364	(79,283)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	54,994	20,084,847	365.2200	645,078			517,686		517,686	(78,011)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	172	62,632	364.6900	2,051			1,659		1,659	(243)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	40,063	14,601,394	364.4600	481,959			391,314		391,314	(56,511)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	9,347	3,330,041	356.2700	145,719			132,144		132,144	(11,603)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	9,823	3,579,294	364.3800	118,465			96,316		96,316	(13,847)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	750	273,756	364.9400	8,882			7,159		7,159	(1,062)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/15/2019	1,028	365,398	355.4800	13,085			12,648		12,648	(1,628)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	104,383	37,939,154	363.4600	1,297,484			1,069,562		1,069,562	(145,924)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	9,482	3,444,114	363.2200	118,812			98,271		98,271	(13,223)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/15/2019	2,246	799,706	356.0500	27,941			26,760		26,760	(3,645)						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/15/2019	7,187	2,610,996	363.2700	66,197			54,418		54,418	(14,179)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/15/2019	5,752	2,086,193	362.6900	54,356			45,309		45,309	(11,248)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/15/2019	11,665	4,229,462	362.5700	110,703			92,637		92,637	(22,766)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/15/2019	559	203,446	364.2400	4,932			3,953		3,953	(1,115)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	3,998	1,425,601	356.5500	61,814			55,863		55,863	(4,996)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/16/2017	08/14/2020	16,936	6,030,264	356.0600	265,727			241,559		241,559	(20,919)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2019	545	194,244	356.2600	6,586			6,476		6,476	(880)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	4,556	1,619,558	355.5000	71,661			66,844		66,844	(5,513)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	22,750	8,098,211	355.9600	352,858			327,514		327,514	(27,845)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	26,196	9,315,599	355.6100	410,493			382,622		382,622	(31,792)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	22,938	8,434,462	367.7100	243,370			192,722		192,722	(32,621)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	83	29,460	355.0700	1,322			1,239		1,239	(99)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	66,186	23,547,577	355.7800	1,031,836			959,946		959,946	(80,659)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	67,234	24,521,468	364.7200	788,651			654,247		654,247	(94,171)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	1,013	370,741	365.9400	11,418			9,293		9,293	(1,430)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	54,563	19,875,046	364.2600	649,843			542,750		542,750	(76,146)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	1,866	661,502	354.5500	30,188			28,458		28,458	(2,204)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2019	2,253	799,698	355.0000	28,609			28,698		28,698	(3,446)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	446	162,744	364.5300	5,273			4,384		4,384	(625)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	547	198,183	362.2500	6,959			5,980		5,980	(748)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	160,713	58,350,051	363.0700	1,991,233			1,690,961		1,690,961	(221,808)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2017	08/28/2020	2,981	1,078,998	361.9500	38,307			33,035		33,035	(4,063)						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2017	08/28/2019	46	17,033	370.7700	293			203		203	(91)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2017	08/28/2019	4,428	1,576,883	356.1500	53,707			52,918		52,918	(7,113)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2017	08/28/2019	931	330,000	354.5300	12,035			12,165		12,165	(1,394)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2017	08/28/2019	8,584	3,115,932	362.9900	78,115			67,334		67,334	(16,570)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2017	08/28/2019	158	57,661	366.0100	1,252			1,002		1,002	(313)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2017	08/28/2019	11,188	4,056,145	362.5400	103,826			90,431		90,431	(21,446)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2017	08/28/2019	13,490	4,888,182	362.3600	126,265			110,341		110,341	(25,780)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2017	09/11/2019	1,399	503,964	360.2600	15,528			13,271		13,271	(2,517)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2017	09/11/2019	298	110,296	369.6000	2,202			1,489		1,489	(584)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2017	09/11/2019	425	157,436	370.7600	2,968			1,936		1,936	(826)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2017	09/11/2020	596	214,610	360.0000	8,662			7,262		7,262	(784)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2017	09/11/2020	1,386	497,434	359.0000	20,756			17,632		17,632	(1,792)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2017	09/11/2020	1,256	452,361	360.1400	18,163			15,206		15,206	(1,656)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2017	09/11/2020	12,643	4,552,994	360.1300	182,939			153,122		153,122	(16,663)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2017	09/11/2020	29,743	10,700,302	359.7600	435,436			366,143		366,143	(38,975)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2017	09/11/2020	31,661	11,759,286	371.4100	316,612			222,407		222,407	(44,604)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2017	09/11/2020	1,151	435,195	377.9800	9,130			5,632		5,632	(1,545)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2017	09/11/2020	1,901	684,386	360.0400	27,581			23,114		23,114	(2,502)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2017	09/11/2019	1,333	480,004	360.0900	14,890			12,779		12,779	(2,388)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2017	09/11/2020	6,118	2,261,364	369.6000	65,100			47,209		47,209	(8,643)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2017	09/11/2020	58,435	21,027,139	359.8400	853,146			716,827		716,827	(76,670)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2017	09/11/2020	63,352	23,371,853	368.9200	689,904			506,030		506,030	(89,477)						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	4,796	1,770,742	369.1800	51,753			37,810		37,810	(6,775)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	56,483	20,797,778	368.2100	629,791			467,596		467,596	(79,698)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	15,156	5,571,715	367.6200	172,326			129,217		129,217	(21,356)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2020	147,370	54,114,389	367.2000	1,699,180			1,282,834		1,282,834	(207,375)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2019	472	170,000	360.0700	5,278			4,532		4,532	(845)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2019	6,465	2,324,451	359.5500	73,829			64,043		64,043	(11,427)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2019	16,033	5,882,585	366.9000	133,717			97,712		97,712	(31,457)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2019	1,334	492,016	368.8000	10,219			7,070		7,070	(2,620)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2019	8,921	3,272,445	366.8200	74,670			54,682		54,682	(17,499)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2019	395	144,849	366.6500	3,334			2,451		2,451	(775)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/12/2017	09/11/2019	11,716	4,277,662	365.1200	105,793			80,948		80,948	(22,755)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/20/2019	155	55,233	355.2900	1,719			1,976		1,976	(235)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/20/2019	5,221	1,892,618	362.5100	42,185			43,388		43,388	(9,712)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/20/2019	2,438	889,482	364.8200	17,701			17,400		17,400	(4,669)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	810	287,912	355.5300	11,475			11,954		11,954	(971)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	3,768	1,340,964	355.9200	52,746			54,735		54,735	(4,563)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	6,068	2,161,429	356.2100	84,161			87,108		87,108	(7,399)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	18,366	6,551,575	356.7300	250,507			258,044		258,044	(22,652)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	11,213	4,129,415	368.2700	103,720			93,024		93,024	(15,753)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	6,706	2,511,143	374.4700	49,556			40,243		40,243	(9,264)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	13,893	4,954,116	356.5800	190,479			196,426		196,426	(17,080)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	15,935	5,827,728	365.7100	161,266			149,844		149,844	(22,172)						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/20/2019	1,109	394,278	355.6800	12,061			13,795		13,795	(1,707)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	48,818	17,402,787	356.4800	671,253			693,060		693,060	(59,882)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	35,210	12,882,114	365.8700	314,069			328,549		328,549	(49,033)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	16,059	5,854,582	364.5700	168,939			159,419		159,419	(22,173)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	28,224	10,297,388	364.8500	294,090			276,499		276,499	(39,050)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	25,325	9,212,320	363.7600	274,019			261,131		261,131	(34,734)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/18/2020	76,478	27,841,153	364.0400	819,847			778,340		778,340	(105,148)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/20/2019	968	345,513	357.0900	9,918			11,139		11,139	(1,571)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/20/2019	269	95,528	355.4000	2,959			3,396		3,396	(409)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/20/2019	1,508	536,160	355.5600	16,482			18,888		18,888	(2,311)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/20/2019	2,323	828,602	356.7300	24,180			27,284		27,284	(3,724)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/20/2019	15,064	5,468,775	363.0300	118,857			121,060		121,060	(28,245)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/20/2019	2,099	767,229	365.5300	14,735			14,271		14,271	(4,042)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/21/2017	09/20/2019	6,922	2,508,816	362.4200	56,141			57,862		57,862	(12,857)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/03/2019	890	314,999	354.1300	11,039			12,101		12,101	(1,266)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/03/2019	381	139,691	366.4700	2,775			2,473		2,473	(727)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/03/2019	3,311	1,197,278	361.5700	30,100			29,590		29,590	(5,964)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/03/2019	11,370	4,109,786	361.4600	103,808			102,294		102,294	(20,435)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/03/2019	4,068	1,466,727	360.5700	38,603			38,636		38,636	(7,178)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/02/2020	153	54,389	355.4600	2,292			2,276		2,276	(182)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/02/2020	13,341	4,732,999	354.7600	204,257			204,071		204,071	(15,618)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/02/2020	7,316	2,595,488	354.7900	111,855			111,765		111,765	(8,571)						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/02/2020	21,216	7,522,515	354.5600	326,734			327,120		327,120	(24,712)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/02/2020	10,878	3,987,941	366.6000	113,351			98,897		98,897	(15,072)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/02/2020	8,976	3,340,302	372.1200	77,107			61,865		61,865	(12,454)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/03/2019	295	104,489	354.5600	3,595			3,921		3,921	(428)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/02/2020	36,320	12,883,723	354.7300	556,419			556,213		556,213	(42,487)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/02/2020	33,045	12,030,577	364.0700	375,388			338,553		338,553	(45,061)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/02/2020	37,614	13,337,176	354.5800	578,880			579,481		579,481	(43,832)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/02/2020	33,095	12,039,361	363.7800	379,602			343,646		343,646	(45,018)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/02/2020	24,007	8,723,987	363.3900	278,964			253,790		253,790	(32,541)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/02/2020	39,629	14,382,509	362.9300	467,225			427,828		427,828	(53,474)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/02/2020	70,700	25,606,862	362.1900	854,764			789,255		789,255	(94,642)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/02/2020	78,802	28,523,136	361.9600	959,807			888,830		888,830	(105,207)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/03/2019	198	70,058	354.5100	2,415			2,636		2,636	(286)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/03/2019	863	305,619	354.3200	10,627			11,620		11,620	(1,238)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/03/2019	1,890	671,239	355.1400	22,530			24,394		24,394	(2,813)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/03/2019	3,432	1,216,639	354.5100	41,938			45,779		45,779	(4,971)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/03/2019	1,858	657,851	354.0600	23,132			25,368		25,368	(2,637)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/03/2019	12,105	4,377,701	361.6500	109,669			107,637		107,637	(21,834)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/04/2017	10/03/2019	8,759	3,182,010	363.2900	73,750			70,239		70,239	(16,219)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	04/26/2019	442	115,872	262.3800	3,922			1,652		1,652	(4,354)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	04/26/2019	928	244,312	263.2500	7,824			3,104		3,104	(8,913)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/05/2017	07/31/2019	169	44,681	264.1500	1,448			632		632	(1,516)						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	07/31/2019	19,900	5,278,345	265.2500	159,793			65,755		65,755	(171,885)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	07/31/2019	13,804	3,658,339	265.0200	112,365			46,825		46,825	(120,172)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	07/31/2019	8,421	2,224,931	264.2100	71,832			31,279		31,279	(75,287)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	07/31/2019	2,455	654,214	266.4400	18,391			7,062		7,062	(20,325)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	07/31/2020	963	247,698	257.1300	14,122			8,934		8,934	(9,208)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	07/31/2019	9,528	2,477,948	260.0600	101,954			54,270		54,270	(95,376)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	07/31/2019	4,560	1,183,512	259.5200	50,210			27,338		27,338	(46,198)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	07/31/2020	195	50,653	259.9200	2,559			1,515		1,515	(1,763)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	07/31/2020	298	78,842	264.5100	3,234			1,689		1,689	(2,412)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	07/31/2019	132	34,194	259.3000	1,469			807		807	(1,342)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	08/30/2019	9,657	2,572,529	266.4000	74,260			29,885		29,885	(79,340)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	08/30/2019	32,464	8,705,313	268.1500	225,303			82,091		82,091	(249,487)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	08/30/2019	6,041	1,633,145	270.3600	36,667			11,656		11,656	(42,233)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	08/30/2019	4,196	1,095,129	260.9700	43,516			22,757		22,757	(40,628)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	08/30/2019	11,015	2,879,948	261.4500	111,475			57,067		57,067	(105,377)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	07/31/2020	851	225,290	264.7600	9,139			4,734		4,734	(6,841)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	08/30/2019	4,382	1,146,043	261.5600	44,079			22,461		22,461	(41,798)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	08/30/2019	778	202,959	260.8700	8,115			4,259		4,259	(7,551)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	07/31/2019	169	43,799	259.7800	1,831			986		986	(1,698)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	06/30/2020	6,396	1,707,551	266.9800	61,400			29,247		29,247	(48,456)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	04/28/2020	2,617	675,906	258.2900	35,563			21,503		21,503	(24,998)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	04/28/2020	18,116	4,768,388	263.2200	199,453			104,456		104,456	(154,582)						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	05/29/2020	496	128,642	259.1300	6,588			3,923		3,923	(4,629)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	05/30/2019	146	38,629	264.1500	1,198			477		477	(1,342)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	04/28/2020	2,834	748,750	264.2400	29,809			15,101		15,101	(23,522)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	04/28/2020	2,126	561,429	264.0600	22,558			11,491		11,491	(17,737)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	05/29/2020	2,136	554,823	259.7500	27,640			16,185		16,185	(19,657)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	04/28/2020	10,214	2,646,293	259.0900	134,311			79,473		79,473	(96,011)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	04/28/2020	6,086	1,577,647	259.2200	79,607			46,933		46,933	(57,056)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	05/29/2020	598	158,905	265.5500	6,026			2,965		2,965	(4,756)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	05/29/2020	1,999	530,823	265.4900	20,194			9,952		9,952	(15,921)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	06/30/2020	1,003	268,484	267.5500	9,383			4,387		4,387	(7,469)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	06/28/2019	527	140,577	266.8500	3,751			1,319		1,319	(4,336)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	06/28/2019	1,346	358,809	266.6100	9,730			3,474		3,474	(11,182)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	06/28/2019	748	199,831	267.0900	5,252			1,815		1,815	(6,100)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	06/28/2019	110	28,847	261.9400	1,046			493		493	(1,067)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	06/28/2019	118	30,990	262.0900	1,114			521		521	(1,141)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	05/29/2020	2,499	662,500	265.1200	25,663			12,802		12,802	(20,112)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	06/28/2019	54	13,831	258.1400	624			352		352	(566)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	05/29/2020	6,572	1,738,759	264.5700	69,138			35,127		35,127	(53,722)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	08/30/2019	20,075	5,364,744	267.2300	147,153			56,526		56,526	(159,936)						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30	10/17/2017	10/15/2018	########	44,865,474	2,553.1700	1,568,811			5,341,616		5,341,616	2,253,580						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/18/2017	10/17/2019	615	219,493	356.7600	7,697			7,343		7,343	(960)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/18/2017	10/16/2020	1,268	453,790	357.9800	19,179			17,089		17,089	(1,582)						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/18/2017	10/16/2020	10,125	3,624,101	357.9200	153,502			136,840		136,840	(12,622)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/18/2017	10/16/2020	3,324	1,187,835	357.3200	51,327			46,057		46,057	(4,096)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/18/2017	10/16/2020	26,298	9,400,601	357.4600	404,468			362,256		362,256	(32,495)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/18/2017	10/16/2020	6,124	2,263,059	369.5400	63,812			48,683		48,683	(8,466)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/18/2017	10/16/2020	18,994	7,124,102	375.0700	163,159			113,390		113,390	(25,702)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/18/2017	10/16/2020	62,247	22,258,447	357.5800	953,631			853,204		853,204	(77,094)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/18/2017	10/16/2020	45,986	16,892,659	367.3400	515,968			407,178		407,178	(63,353)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/18/2017	10/16/2020	17,997	6,428,092	357.1700	279,138			250,892		250,892	(22,112)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/18/2017	10/16/2020	15,928	5,843,249	366.8500	181,581			144,391		144,391	(21,906)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/18/2017	10/17/2019	1,044	375,001	359.1000	11,894			10,940		10,940	(1,751)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/18/2017	10/16/2020	50,419	18,464,118	366.2100	587,387			471,205		471,205	(69,146)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/18/2017	10/16/2020	10,015	3,672,360	366.6900	114,771			91,483		91,483	(13,765)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/18/2017	10/16/2020	113,713	41,514,181	365.0800	1,374,785			1,120,683		1,120,683	(154,941)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/18/2017	10/16/2020	39,086	14,261,813	364.8800	475,680			388,812		388,812	(53,186)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/18/2017	10/17/2019	4,162	1,489,797	357.9100	49,742			46,638		46,638	(6,747)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/18/2017	10/17/2019	11,666	4,252,432	364.5200	105,693			87,815		87,815	(21,547)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/18/2017	10/17/2019	7,239	2,649,993	366.0500	61,318			49,267		49,267	(13,531)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/18/2017	10/17/2019	3,175	1,160,502	365.5700	27,459			22,306		22,306	(5,916)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/18/2017	10/17/2019	12,147	4,422,249	364.0700	112,236			94,127		94,127	(22,329)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/18/2017	10/17/2019	1,700	617,748	363.4600	16,112			13,693		13,693	(3,101)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/18/2017	10/17/2019	101	36,943	365.0500	896			736		736	(188)						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30	10/17/2017	10/15/2018	########	23,396,730	2,553.1700	921,527			2,955,143		2,955,143	1,181,047						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT09.	10/23/2017	10/15/2018	4,855	12,396,662	2,553.1700	529,141			1,100,825		1,100,825	391,002						003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT09.	10/23/2017	10/15/2018			2,782.9600	(0)												003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT09.	10/23/2017	10/15/2018	9,968	25,448,748	2,553.1700	1,204,075			2,745,546		2,745,546	1,071,691						003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT09.	10/23/2017	10/15/2018			2,834.0200	(0)												003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/25/2017	10/24/2019	147	40,764	276.7600	794			1,786		1,786	687						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/25/2017	10/23/2020	4,706	1,290,115	274.1600	40,563			71,236		71,236	22,070						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/25/2017	10/23/2020	22,080	6,021,761	272.7200	203,802			356,056		356,056	109,031						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/25/2017	10/24/2019	332	91,695	276.5800	1,807			4,063		4,063	1,561						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/25/2017	10/24/2019	1,673	456,219	272.6400	11,613			25,497		25,497	9,432						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/25/2017	10/24/2019	1,078	294,475	273.2900	7,198			15,868		15,868	5,894						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/25/2017	10/23/2020	1,071	297,769	277.9800	7,670			13,592		13,592	4,337						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/25/2017	10/23/2020	1,013	268,672	265.2900	12,973			21,942		21,942	6,197						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/25/2017	10/23/2020	1,409	375,252	266.3100	17,289			29,397		29,397	8,408						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/25/2017	10/23/2020	7,373	1,966,067	266.6700	89,062			151,744		151,744	43,598						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/25/2017	10/23/2020	6,475	1,776,804	274.3900	55,236			97,024		97,024	30,113						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/31/2019	812	291,180	358.7600	10,827			8,760		8,760	(1,328)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/31/2019	666	244,459	367.3100	6,269			4,240		4,240	(1,230)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/31/2019	991	363,498	366.7700	9,554			6,547		6,547	(1,829)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/31/2019	205	75,558	369.2600	1,770			1,140		1,140	(378)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/30/2020	1,141	408,955	358.3300	19,105			15,246		15,246	(1,423)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/30/2020	9,801	3,518,021	358.9400	161,131			127,633		127,633	(12,354)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/30/2020	192	69,000	358.9100	3,164			2,507		2,507	(242)						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/30/2020	29,824	10,708,857	359.0700	488,515			386,258		386,258	(37,672)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/30/2020	2,944	1,090,718	370.5200	33,677			22,521		22,521	(4,033)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/30/2020	14,223	5,355,026	376.5100	132,841			79,637		79,637	(18,867)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/30/2020	47,762	17,148,321	359.0400	782,812			619,356		619,356	(60,300)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/31/2019	1,817	654,004	359.9600	23,129			18,320		18,320	(3,064)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/30/2020	53,333	19,652,736	368.4900	652,265			450,935		450,935	(73,060)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/30/2020	2,286	820,764	359.1100	37,392			29,551		29,551	(2,889)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/30/2020	3,897	1,433,385	367.8600	48,629			33,964		33,964	(5,331)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/30/2020	52,091	19,159,191	367.8000	651,142			455,359		455,359	(71,261)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/30/2020	938	344,166	366.9300	12,062			8,547		8,547	(1,280)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/30/2020	124,183	45,520,696	366.5600	1,615,627			1,151,580		1,151,580	(169,177)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/30/2020	16,492	6,028,827	365.5700	221,317			160,188		160,188	(22,356)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/31/2019	3,471	1,246,355	359.0600	45,750			36,838		36,838	(5,728)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/31/2019	224	83,687	373.9200	1,569			884		884	(399)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/31/2019	842	301,922	358.5000	11,344			9,222		9,222	(1,369)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/31/2019	13,027	4,763,656	365.6700	131,575			92,544		92,544	(23,895)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/31/2019	15,558	5,725,302	367.9900	142,203			94,636		94,636	(28,788)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/31/2019	22,320	8,167,345	365.9200	222,977			155,986		155,986	(41,007)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/02/2017	10/31/2019	1,710	624,348	365.1500	17,646			12,563		12,563	(3,125)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/14/2017	11/13/2019	839	304,941	363.2500	8,051			7,049		7,049	(1,481)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/14/2017	11/13/2020	21,588	8,197,801	379.7400	156,944			102,674		102,674	(27,425)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/14/2017	11/13/2020	48,557	17,606,609	362.6000	636,577			543,617		543,617	(63,785)						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/14/2017	11/13/2020	60,401	22,461,186	371.8700	581,658			436,558		436,558	(81,832)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/14/2017	11/13/2020	61,401	22,802,653	371.3700	601,734			455,079		455,079	(83,305)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/14/2017	11/13/2020	144,778	53,518,469	369.6600	1,504,239			1,167,730		1,167,730	(196,871)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/14/2017	11/13/2019	1,328	478,371	360.1300	14,519			13,405		13,405	(2,218)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/14/2017	11/13/2019	3,221	1,165,415	361.8100	32,823			29,489		29,489	(5,558)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/14/2017	11/13/2019	10,353	3,819,558	368.9300	77,130			60,177		60,177	(18,875)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/14/2017	11/13/2019	5,936	2,202,631	371.0400	40,071			29,758		29,758	(10,737)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/14/2017	11/13/2019	12,016	4,433,383	368.9600	89,398			69,699		69,699	(21,905)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/14/2017	11/13/2020	312	113,548	363.5400	3,973			3,354		3,354	(414)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/14/2017	11/13/2020	12,396	4,492,281	362.4000	163,626			140,005		140,005	(16,250)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/14/2017	11/13/2020	17,122	6,199,512	362.0800	228,235			196,113		196,113	(22,368)						003
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Credit Suisse Intl..	E58DKGMJYYYJLN8C3868.	11/16/2017	11/15/2018	########	25,903,434	2,564.6200	1,258,907			3,219,362		3,219,362	1,463,382						003
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT09.	11/16/2017	11/15/2018	########	46,886,913	2,564.6200	2,008,495			5,245,158		5,245,158	2,408,763						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2019	1,749	632,242	361.5600	20,582			16,442		16,442	(2,960)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2020	7,597	2,740,863	360.7700	116,770			92,662		92,662	(9,702)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2020	33,860	12,180,018	359.7200	537,015			431,654		431,654	(42,622)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2020	19,327	7,309,089	378.1800	167,952			101,683		101,683	(24,846)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2020	77,092	27,785,398	360.4200	1,197,234			954,307		954,307	(97,997)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2020	69,201	25,603,008	369.9800	795,120			555,027		555,027	(93,346)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2020	48,532	17,923,176	369.3100	570,245			402,071		402,071	(65,470)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2020	166,032	61,132,813	368.2000	2,022,264			1,450,438		1,450,438	(223,711)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2019	896	324,752	362.4300	10,188			8,008		8,008	(1,539)						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/29/2017	11/27/2019	3,245	1,171,795	361.1400	38,839			31,255		31,255	(5,451)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/29/2017	11/27/2019	1,834	688,378	375.4200	11,772			6,822		6,822	(3,119)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/29/2017	11/27/2019	17,811	6,554,870	368.0200	160,123			112,234		112,234	(31,983)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/29/2017	11/27/2019	17,569	6,484,633	369.1000	150,564			102,989		102,989	(31,540)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/29/2017	11/27/2019	157	57,777	367.5400	1,443			1,022		1,022	(282)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/29/2017	11/27/2019	16,584	6,094,053	367.4700	152,737			108,352		108,352	(29,751)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/29/2017	11/27/2020	834	299,084	358.4500	13,751			11,211		11,211	(1,030)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/28/2017	09/27/2019	810	211,054	260.6500	13,939			20,819		20,819	6,567						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/28/2017	09/29/2020	7,461	1,952,516	261.6900	139,388			183,591		183,591	51,108						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/28/2017	09/29/2020	1,897	511,493	269.5700	26,230			34,807		34,807	10,662						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/28/2017	09/29/2020	11,289	3,047,014	269.9100	153,911			204,237		204,237	62,789						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/28/2017	09/29/2020	19,434	5,206,843	267.9200	287,039			380,777		380,777	114,529						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/28/2017	09/27/2019	682	178,978	262.4200	10,877			16,406		16,406	5,330						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/28/2017	09/27/2019	1,545	419,981	271.7900	15,650			24,434		24,434	9,039						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/28/2017	09/27/2019	1,510	404,699	267.9700	18,599			28,757		28,757	10,150						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/28/2017	09/27/2019	1,640	439,997	268.3400	19,827			30,695		30,695	10,886						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/28/2017	09/27/2019	1,335	360,097	269.7500	15,035			23,377		23,377	8,439						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/28/2017	09/29/2020	10,817	2,964,277	274.0400	123,927			163,862		163,862	52,375						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/28/2017	09/29/2020	2,335	611,477	261.8700	43,341			57,105		57,105	15,936						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/28/2017	09/29/2020	2,028	531,735	262.2200	37,167			49,000		49,000	13,739						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/30/2017	08/30/2019	62	15,872	257.7800	1,425			1,756		1,756	535						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/30/2017	08/31/2020	1,045	283,067	270.9400	16,532			17,987		17,987	5,618						003

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Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/30/2017	08/31/2020	2,552	661,175	259.0700	61,184			68,334		68,334	18,429						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/30/2017	08/31/2020	2,510	652,137	259.8600	58,670			65,486		65,486	17,869						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/30/2017	08/31/2020	5,261	1,365,033	259.4400	124,666			139,196		139,196	37,747						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/30/2017	08/31/2020	754	202,107	268.1000	13,274			14,593		14,593	4,425						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/30/2017	08/31/2020	10,823	2,878,215	265.9400	206,051			227,892		227,892	67,444						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/30/2017	08/31/2020	3,036	789,717	260.1500	70,309			78,460		78,460	21,499						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/30/2017	08/31/2020	358	95,449	266.8400	6,594			7,277		7,277	2,176						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/30/2017	08/31/2020	10,392	2,780,065	267.5200	186,916			205,857		205,857	62,026						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/30/2017	08/31/2020	18,406	4,884,675	265.3800	357,438			395,839		395,839	116,360						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/30/2017	08/30/2019	440	113,993	259.3000	9,628			11,900		11,900	3,730						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/30/2017	08/31/2020	128	33,880	265.1000	2,506			2,777		2,777	814						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/30/2017	08/31/2020	2,481	656,737	264.7600	49,227			54,587		54,587	15,926						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/30/2017	08/30/2019	192	49,552	258.0700	4,399			5,422		5,422	1,661						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/30/2017	08/30/2019	46	12,231	267.4600	718			893		893	321						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/30/2017	08/30/2019	356	95,122	267.1000	5,684			7,068		7,068	2,525						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/30/2017	08/30/2019	1,306	349,760	267.8100	20,197			25,098		25,098	9,056						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/30/2017	08/30/2019	7,652	2,024,390	264.5400	136,314			169,616		169,616	58,238						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/30/2017	08/30/2019	1,390	370,818	266.7200	22,563			28,067		28,067	9,969						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/30/2017	08/31/2020	125	32,380	260.0600	2,892			3,228		3,228	883						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	06/28/2019	377	96,651	256.4700	8,545			11,355		11,355	3,493						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	06/30/2020	1,139	294,342	258.4400	26,180			31,162		31,162	8,311						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	06/30/2020	4,637	1,231,265	265.5300	83,062			98,761		98,761	28,995						003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	06/30/2020	352	90,672	257.3500	8,393			9,981		9,981	2,619						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	06/30/2020	8,058	2,076,804	257.7400	189,525			225,468		225,468	59,514						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	06/30/2020	4,465	1,151,372	257.8500	104,651			124,509		124,509	32,918						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	06/30/2020	4,497	1,189,166	264.4300	83,906			99,872		99,872	28,922						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	06/30/2020	1,071	283,105	264.3400	20,048			23,865		23,865	6,903						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	06/30/2020	4,941	1,314,772	266.1100	86,594			102,890		102,890	30,425						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	06/30/2020	13,884	3,659,448	263.5700	267,290			318,344		318,344	91,186						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	06/30/2020	7,570	1,991,400	263.0800	148,318			176,695		176,695	50,293						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2019	206	52,886	256.3900	4,726			6,169		6,169	1,843						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2019	312	83,599	267.6800	4,463			6,021		6,021	2,198						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2019	328	85,000	259.4300	6,689			8,839		8,839	2,805						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2019	85	22,695	268.0100	1,191			1,607		1,607	590						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2019	694	182,366	262.7000	12,401			16,574		16,574	5,588						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2019	2,085	551,043	264.2400	34,859			46,778		46,778	16,190						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2019	2,504	657,721	262.6900	44,746			59,801		59,801	20,161						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2020	3,417	925,098	270.7000	50,678			59,385		59,385	18,671						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2020	874	224,817	257.3100	20,970			24,793		24,793	6,561						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2020	95	24,629	257.9500	2,245			2,655		2,655	710						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2020	5,948	1,530,712	257.3300	142,676			168,687		168,687	44,657						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2020	8,486	2,239,132	263.8600	163,140			193,170		193,170	56,145						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2020	8,244	2,181,121	264.5800	154,421			182,774		182,774	53,624						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2020	15,667	4,126,303	263.3800	306,388			362,860		362,860	104,796						003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	06/28/2019	3,212	830,676	258.6100	67,104			90,254		90,254	29,072						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	06/28/2019	27	7,169	265.6200	418			581		581	214						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	06/28/2019	470	124,242	264.4000	7,694			10,492		10,492	3,695						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	06/28/2019	1,741	458,652	263.3900	29,821			40,537		40,537	14,026						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	06/28/2019	515	137,020	266.2800	7,727			10,767		10,767	4,028						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	06/28/2019	476	125,170	262.8400	8,354			11,334		11,334	3,883						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	06/28/2019	445	117,660	264.3400	7,308			10,099		10,099	3,642						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	06/30/2020	89	22,966	258.3900	2,046			2,436		2,436	649						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	06/30/2020	1,009	260,198	257.9100	23,598			28,077		28,077	7,430						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2020	3,212	829,043	258.1000	75,157			88,908		88,908	23,813						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2020	5,236	1,351,226	258.0700	122,628			145,063		145,063	38,837						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2020	2,884	764,611	265.1300	52,950			62,648		62,648	18,509						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2020	162	41,827	257.9500	3,812			4,510		4,510	1,205						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2020	1,702	453,972	266.7300	29,448			34,784		34,784	10,479						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2020	1,875	500,347	266.8700	32,269			38,109		38,109	11,499						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2020	5,590	1,478,138	264.4400	105,238			124,571		124,571	36,483						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/06/2017	09/30/2019	69	18,354	264.5400	733			278		278	(601)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/06/2017	09/30/2019	34,558	9,316,227	269.5800	276,812			79,885		79,885	(248,951)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/06/2017	09/30/2020	387	102,349	264.2300	5,078			2,344		2,344	(3,127)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/06/2017	09/30/2020	127	34,269	269.5800	1,336			522		522	(877)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/06/2017	10/30/2019	3,682	991,421	269.2300	30,785			9,508		9,508	(26,786)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/06/2017	10/30/2019	4,775	1,273,997	266.8000	45,554			15,977		15,977	(38,079)						003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	10/30/2019	5,728	1,537,362	268.3900	50,178			16,207		16,207	(43,071)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	10/30/2019	15,923	4,246,303	266.6800	153,018			53,939		53,939	(127,515)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	10/30/2019	21,900	5,978,719	273.0000	147,387			36,549		36,549	(134,821)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	10/30/2019	16,072	4,446,762	276.6800	86,306			16,818		16,818	(81,672)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	10/30/2019	281	76,518	272.2100	1,982			516		516	(1,796)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	09/30/2019	594	157,029	264.1500	6,408			2,474		2,474	(5,217)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	10/30/2019	29,811	8,126,227	272.5900	205,399			52,276		52,276	(187,156)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	10/30/2019	65,245	17,787,690	272.6300	448,884			113,864		113,864	(408,833)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	10/30/2020	512	138,133	269.5800	5,457			2,166		2,166	(3,526)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	11/29/2019	209	56,595	271.4400	1,572			451		451	(1,378)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	11/29/2019	269	72,975	270.8100	2,107			625		625	(1,829)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	11/29/2019	2,919	792,929	271.6300	21,777			6,186		6,186	(19,123)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	11/29/2019	2,971	836,724	281.6000	12,004			1,800		1,800	(11,358)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	11/29/2019	13,337	3,615,835	271.1100	102,563			29,944		29,944	(89,369)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	11/29/2019	31,279	8,464,103	270.6000	247,417			74,270		74,270	(214,185)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	11/29/2019	8,031	2,248,018	279.9200	36,219			6,125		6,125	(34,087)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	09/30/2019	1,010	265,975	263.2300	11,428			4,603		4,603	(9,113)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	11/29/2019	31,138	8,691,620	279.1300	147,595			26,392		26,392	(138,567)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	11/29/2019	33,949	9,406,461	277.0800	183,322			37,540		37,540	(169,806)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	11/29/2019	77,469	21,472,188	277.1700	416,011			84,691		84,691	(385,577)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	11/30/2020	528	145,233	275.1100	4,487			1,504		1,504	(2,987)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/06/2017	09/30/2019	202	55,563	274.8200	1,181			242		242	(1,133)						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/06/2017	09/30/2019	7,338	1,932,797	263.4100	82,181			32,849		32,849	(65,830)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/06/2017	09/30/2019	9,599	2,526,814	263.2400	108,468			43,689		43,689	(86,542)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/06/2017	09/30/2019	18,535	4,977,058	268.5200	157,734			48,407		48,407	(139,462)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/06/2017	09/30/2019	9,020	2,460,014	272.7300	59,983			14,203		14,203	(56,264)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/06/2017	09/30/2019	20,383	5,492,523	269.4700	164,284			47,725		47,725	(147,514)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	01/31/2019	552	136,358	247.0700	16,777			21,995		21,995	5,820						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	01/31/2019	396	98,390	248.5600	11,473			15,163		15,163	4,128						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	01/31/2019	532	132,075	248.3500	15,520			20,482		20,482	5,549						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	01/31/2020	282	68,258	242.3500	10,101			12,055		12,055	2,637						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	01/31/2020	1,396	337,449	241.8000	50,751			60,470		60,470	13,092						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	01/31/2020	753	181,839	241.5400	27,557			32,808		32,808	7,069						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	01/31/2020	2,021	499,090	246.9800	64,029			77,507		77,507	18,482						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	02/28/2019	154	37,490	243.2200	5,266			6,678		6,678	1,591						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	02/28/2019	874	220,835	252.6600	22,098			29,897		29,897	8,918						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	02/28/2019	449	113,589	252.9600	11,230			15,201		15,201	4,548						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	02/28/2019	179	44,035	246.2400	5,593			7,237		7,237	1,857						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	02/28/2019	527	136,855	259.5300	10,154			14,485		14,485	5,073						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	02/28/2020	515	128,351	249.3800	15,276			18,543		18,543	4,618						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	02/28/2020	433	108,060	249.3600	12,870			15,621		15,621	3,889						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	02/28/2020	3,897	958,908	246.0700	126,988			152,703		152,703	35,847						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	02/28/2020	1,136	287,689	253.3300	29,898			36,678		36,678	9,799						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	02/28/2020	3,567	903,338	253.2700	94,079			115,395		115,395	30,797						003

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Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	02/28/2020	4,907	1,229,814	250.6300	140,361			170,965		170,965	43,545						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	03/29/2019	1,439	362,944	252.2900	37,036			49,462		49,462	14,513						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	03/29/2019	175	43,801	249.9500	4,887			6,427		6,427	1,787						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	03/29/2019	624	158,179	253.4600	15,407			20,736		20,736	6,248						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	03/29/2019	900	231,164	256.7400	19,626			27,021		27,021	8,777						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	03/29/2019	2,018	520,298	257.8400	42,083			58,452		58,452	19,505						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	03/29/2019	1,257	322,015	256.2100	27,974			38,475		38,475	12,419						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	03/29/2019	3,418	887,235	259.5400	66,411			93,303		93,303	32,303						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	03/31/2020	917	230,531	251.3200	25,819			31,312		31,312	8,008						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	03/31/2020	3,686	921,484	250.0100	107,850			130,365		130,365	32,590						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	03/31/2020	10,505	2,624,229	249.8100	309,182			373,537		373,537	93,056						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	03/31/2020	5,034	1,296,361	257.5400	116,191			142,802		142,802	40,529						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	03/31/2020	3,994	1,027,467	257.2500	93,101			114,368		114,368	32,306						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	03/31/2020	16,272	4,151,719	255.1500	406,499			497,377		497,377	135,741						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	04/26/2019	2,748	705,758	256.8400	60,077			82,033		82,033	26,560						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	04/26/2019	687	176,182	256.4100	15,276			20,789		20,789	6,659						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	04/26/2019	293	76,393	260.3000	5,570			7,718		7,718	2,657						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	04/26/2019	69	17,715	254.9300	1,634			2,202		2,202	682						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	04/26/2019	415	108,092	260.6700	7,746			10,832		10,832	3,808						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	04/28/2020	893	224,999	251.8800	24,826			29,911		29,911	7,563						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	04/28/2020	2,575	643,524	249.9200	75,820			90,942		90,942	22,213						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	04/28/2020	790	197,761	250.3400	22,979			27,589		27,589	6,789						003

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Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	04/28/2020	4,659	1,165,338	250.1000	136,488			163,779		163,779	40,132						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	04/28/2020	2,843	731,171	257.1900	66,800			81,279		81,279	22,472						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	04/28/2020	6,322	1,629,717	257.7900	145,594			177,305		177,305	49,489						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	04/28/2020	2,165	557,412	257.4200	50,491			61,457		61,457	17,053						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	04/28/2020	15,899	4,052,494	254.8900	402,596			488,015		488,015	129,979						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/31/2019	289	73,001	252.3200	7,519			9,889		9,889	2,855						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/31/2019	785	200,732	255.8200	17,987			24,209		24,209	7,585						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/31/2019	317	80,762	254.5300	7,628			10,164		10,164	3,081						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/31/2019	492	129,543	263.3100	8,288			11,482		11,482	4,094						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/31/2019	1,732	448,886	259.1900	34,803			47,814		47,814	16,100						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/31/2019	123	31,917	258.9600	2,500			3,422		3,422	1,142						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/31/2019	1,055	278,296	263.8900	17,305			24,363		24,363	8,993						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/31/2019	1,329	343,209	258.2500	27,736			37,794		37,794	12,412						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/12/2017	12/11/2019	2,702	976,029	361.2900	33,337			26,106		26,106	(4,484)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/12/2017	12/11/2020	1,502	542,525	361.3100	23,334			18,009		18,009	(1,917)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/12/2017	12/11/2020	10,016	3,619,141	361.3500	155,442			119,920		119,920	(12,794)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/12/2017	12/11/2020	28,672	10,354,961	361.1500	447,860			346,227		346,227	(36,538)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/12/2017	12/11/2020	16,527	6,266,273	379.1500	143,456			83,691		83,691	(20,870)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/12/2017	12/11/2020	39,021	14,115,821	361.7500	598,581			459,315		459,315	(50,073)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/12/2017	12/11/2020	54,860	20,368,603	371.2800	622,667			417,171		417,171	(73,295)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/12/2017	12/11/2020	48,304	17,884,003	370.2400	567,570			386,377		386,377	(64,643)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/12/2017	12/11/2020	163,710	60,423,643	369.0900	1,997,259			1,383,694		1,383,694	(219,121)						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/12/2017	12/11/2019	1,430	516,765	361.4700	17,513			13,675		13,675	(2,381)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/12/2017	12/11/2019	110	39,737	360.8200	1,384			1,093		1,093	(181)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/12/2017	12/11/2019	4,011	1,450,297	361.5600	48,977			38,173		38,173	(6,690)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/12/2017	12/11/2019	603	225,867	374.7400	4,177			2,427		2,427	(1,022)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/12/2017	12/11/2019	6,326	2,333,394	368.8600	57,060			38,434		38,434	(11,192)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/12/2017	12/11/2019	14,841	5,484,774	369.5700	129,858			86,004		86,004	(26,229)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/12/2017	12/11/2019	158	58,465	370.7100	1,312			846		846	(278)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/12/2017	12/11/2019	10,029	3,693,167	368.2400	92,971			63,467		63,467	(17,744)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/31/2019	3,083	806,299	261.5000	56,250			78,166		78,166	27,501						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	93	23,749	255.6400	2,310			2,782		2,782	738						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	2,933	744,763	253.9400	76,929			92,385		92,385	23,849						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	1,953	505,801	259.0000	43,478			52,587		52,587	14,701						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	2,823	716,190	253.7000	74,598			89,548		89,548	23,026						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	2,474	625,632	252.9000	66,988			80,296		80,296	20,382						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	223	57,890	259.6200	4,860			5,882		5,882	1,659						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	6,644	1,682,015	253.1500	178,559			214,132		214,132	54,574						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	4,699	1,229,585	261.6500	95,413			115,626		115,626	33,593						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	3,711	963,797	259.7100	80,640			97,599		97,599	27,570						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	3,971	1,041,226	262.2200	78,993			95,744		95,744	28,044						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	6,754	1,764,087	261.2100	139,277			168,747		168,747	48,718						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	1,657	426,944	257.6500	38,600			46,618		46,618	12,767						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	16,932	4,379,719	258.6600	381,331			461,070		461,070	128,234						003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2019	378	101,921	269.8100	5,277			6,641		6,641	2,314						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2019	1,550	427,964	276.0700	16,015			19,741		19,741	7,343						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2019	4,133	1,140,242	275.9000	43,068			53,133		53,133	19,733						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2019	1,210	334,642	276.6000	12,164			14,953		14,953	5,587						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2020	51	13,639	269.5400	833			931		931	276						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2020	1,506	424,267	281.8000	15,063			15,941		15,941	5,258						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2020	387	103,979	269.0200	6,483			7,263		7,263	2,143						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2020	2,195	591,478	269.5200	36,138			40,430		40,430	11,992						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2020	10,921	2,945,845	269.7500	178,301			199,349		199,349	59,269						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2020	10,621	2,946,011	277.3700	128,486			139,353		139,353	44,382						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2020	8,518	2,373,284	278.6300	97,737			105,339		105,339	33,893						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2019	236	63,629	269.1700	3,399			4,281		4,281	1,479						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2020	20,909	5,774,169	276.1600	265,868			289,992		289,992	91,428						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	12/13/2019	184	50,783	275.5300	1,979			2,436		2,436	280						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	12/13/2019	157	45,084	287.2700	879			970		970	378						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	12/13/2019	175	49,806	284.6200	1,148			1,313		1,313	510						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	12/11/2020	79	21,781	277.1800	965			1,049		1,049	332						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	12/11/2020	541	156,633	289.7500	3,777			3,762		3,762	1,299						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	12/11/2020	886	244,886	276.5200	11,168			12,185		12,185	3,832						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	12/11/2020	2,191	605,211	276.2400	27,945			30,530		30,530	9,581						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	12/11/2020	3,675	1,018,520	277.1400	45,184			49,157		49,157	15,534						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	12/11/2020	5,249	1,497,146	285.2500	45,351			46,939		46,939	15,749						003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2019	572	154,012	269.2700	8,187			10,312		10,312	3,568						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	12/11/2020	3,133	891,996	284.7100	27,748			28,839		28,839	9,644						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	12/11/2020	14,461	4,094,714	283.1600	137,343			144,411		144,411	47,896						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2019	450	125,123	277.7800	4,259			5,200		5,200	1,962						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2019	344	92,762	269.5000	4,876			6,140		6,140	2,131						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2019	2,769	771,280	278.5600	25,117			30,514		30,514	11,587						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2019	82	22,817	278.2200	758			922		922	349						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2019	1,544	430,301	278.7500	13,862			16,818		16,818	6,395						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2019	545	150,184	275.7600	5,716			7,057		7,057	2,617						003
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT09	12/18/2017	12/14/2018	########	51,407,670	2,675.8100	2,021,350			4,047,424		4,047,424	2,424,470						003
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653	12/18/2017	12/14/2018	########	29,844,112	2,564.6200	1,325,079			2,707,681		2,707,681	1,646,510						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2017	12/27/2019	1,666	607,149	364.3300	19,981			13,695		13,695	(2,840)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2017	12/24/2020	14,008	5,343,114	381.4200	122,014			63,512		63,512	(17,074)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2017	12/24/2020	67,725	24,637,805	363.7900	1,047,034			734,385		734,385	(88,069)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2017	12/24/2020	72,970	27,248,390	373.4200	834,045			504,088		504,088	(96,100)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2017	12/24/2020	55,107	20,560,035	373.0900	636,491			387,008		387,008	(72,689)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2017	12/24/2020	175,557	65,180,714	371.2800	2,150,570			1,347,630		1,347,630	(232,986)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2017	12/27/2019	733	267,560	365.0600	8,539			5,766		5,766	(1,257)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2017	12/27/2019	3,057	1,113,361	364.1600	36,902			25,379		25,379	(5,202)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2017	12/27/2019	13,264	4,925,673	371.3700	118,841			69,667		69,667	(22,900)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2017	12/27/2019	14,114	5,263,709	372.9400	117,994			66,527		66,527	(24,080)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2017	12/27/2019	13,717	5,081,355	370.4300	127,984			76,762		76,762	(23,795)						003

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2017	12/24/2020	73	26,628	363.3700	1,148			809		809	(95)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2017	12/24/2020	17,719	6,446,346	363.8100	273,758			191,969		191,969	(23,045)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2017	12/24/2020	34,342	12,488,312	363.6500	532,981			374,668		374,668	(44,607)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/04/2018	04/26/2019	36,220	9,733,073	268.7200		197,762		53,464		53,464	(144,298)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	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/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/04/2018	04/26/2019	101,679	27,184,884	267.3600		643,628		188,321		188,321	(455,307)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	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/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/04/2018	04/26/2019	29,403	7,881,891	268.0600		177,891		48,914		48,914	(128,977)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	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/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/04/2018	05/30/2019	156,730	42,263,939	269.6600		872,989		236,752		236,752	(636,237)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	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/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/04/2018	05/30/2019	56,563	15,339,834	271.2000		256,230		64,981		64,981	(191,249)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	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/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/04/2018	12/27/2019	554	151,606	273.4500		6,104		1,026		1,026	(5,078)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/04/2018	12/27/2019	21,883	6,098,906	278.7000		184,039		21,710		21,710	(162,329)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/04/2018	12/27/2019	568	158,549	278.9200		4,724		549		549	(4,175)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/04/2018	12/27/2019	90,301	25,155,038	278.5700		764,846		91,058		91,058	(673,788)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/04/2018	12/27/2019	1,262	345,796	273.9000		13,597		2,221		2,221	(11,376)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/04/2018	12/27/2019	2,813	763,783	271.5200		33,981		6,432		6,432	(27,549)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/04/2018	12/27/2019	988	278,169	281.6100		7,082		673		673	(6,410)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/04/2018	12/27/2019	7,154	1,948,433	272.3500		83,060		14,953		14,953	(68,107)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/04/2018	12/27/2019	33,877	9,215,088	272.0200		399,404		73,393		73,393	(326,011)						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/04/2018	12/27/2019	10,623	2,988,234	281.2900		77,550		7,548		7,548	(70,002)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/04/2018	12/27/2019	25,793	7,233,706	280.4500		197,318		20,461		20,461	(176,857)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/04/2018	12/27/2019	36	10,135	278.5000		309		37		37	(272)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/09/2020	2,009	735,040	365.8700		26,740		15,257		15,257	(11,483)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/08/2021	16,483	6,342,352	384.7800		149,172		62,991		62,991	(86,180)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/08/2021	46,149	16,909,744	366.4200		749,452		448,927		448,927	(300,525)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/08/2021	53,157	20,005,675	376.3500		636,822		320,599		320,599	(316,223)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/08/2021	40,838	15,346,689	375.7900		497,821		253,464		253,464	(244,357)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/08/2021	124,477	46,610,469	374.4500		1,583,349		826,721		826,721	(756,629)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/09/2020	936	343,385	366.9900		11,930		6,637		6,637	(5,293)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/09/2020	1,761	644,578	365.9900		23,336		13,279		13,279	(10,057)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/09/2020	4,650	1,741,576	374.5300		43,757		20,032		20,032	(23,725)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/09/2020	7,988	3,006,211	376.3400		69,576		30,212		30,212	(39,364)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/09/2020	9,220	3,451,611	374.3800		87,309		40,141		40,141	(47,168)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/08/2021	59	21,861	368.7800		898		518		518	(380)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/08/2021	15,791	5,784,310	366.3100		257,231		154,372		154,372	(102,860)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2018	01/08/2021	34,286	12,564,334	366.4600		556,114		332,928		332,928	(223,186)						003
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	01/17/2018	01/15/2019	########	57,892,240	2,786.2400		2,262,784		2,377,194		2,377,194	114,409						003
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	01/17/2018	01/15/2019	########	27,568,019	2,786.2400		1,259,858		1,301,765		1,301,765	41,907						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/19/2018	10/31/2018	16,074	4,287,898	266.7600		157,525		3,643		3,643	(153,882)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/19/2018	10/31/2018			280.9700		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/19/2018	11/30/2018	44,475	12,047,068	270.8700		378,931		5,723		5,723	(373,208)						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/19/2018	11/30/2018			285.9500		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/19/2018	12/28/2018	99,511	27,123,664	272.5700		912,514		16,069		16,069	(896,445)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/19/2018	12/28/2018			294.2100		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/19/2018	11/30/2018	96,922	34,953,965	360.6400		1,263,863		550,946		550,946	(712,917)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/19/2018	11/30/2018			386.9100		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/19/2018	11/30/2018	5,836	2,127,364	364.5100		45,231		18,146		18,146	(27,085)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/19/2018	11/30/2018			377.3800		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/19/2018	12/28/2018	120,912	43,838,955	362.5700		1,456,986		598,319		598,319	(858,667)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/19/2018	12/28/2018			388.2200		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/19/2018	01/17/2019	47,568	17,523,524	368.3900		469,019		121,828		121,828	(347,191)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/19/2018	01/17/2019			397.5800		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/19/2018	10/31/2018	79,431	28,437,078	358.0100		1,025,454		577,078		577,078	(448,376)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/19/2018	10/31/2018			379.1000		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/19/2018	11/30/2018	24,512	8,899,748	363.0800		246,589		99,054		99,054	(147,535)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/19/2018	11/30/2018			381.5000		(0)											003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2020	246	91,186	370.7800		3,441		1,395		1,395	(2,046)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2021	1,538	569,101	370.0700		26,989		12,760		12,760	(14,229)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2021	8,506	3,158,787	371.3800		143,744		66,336		66,336	(77,407)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2021	10,122	3,748,504	370.3400		176,220		82,927		82,927	(93,294)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2021	3,968	1,539,936	388.0800		40,117		12,765		12,765	(27,352)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2021	10,898	4,245,273	389.5300		104,952		32,190		32,190	(72,762)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2021	10,615	3,948,849	371.9900		176,323		80,409		80,409	(95,914)						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/23/2018	01/22/2021	10,882	4,029,946	370.3300		189,565		89,197		89,197	(100,368)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/23/2018	01/22/2021	14,285	5,434,412	380.4300		184,418		70,498		70,498	(113,920)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/23/2018	01/22/2021	38,772	14,421,036	371.9400		645,174		294,397		294,397	(350,777)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/23/2018	01/22/2021	39,803	15,177,126	381.3100		499,921		187,356		187,356	(312,564)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/23/2018	01/22/2020	67	24,964	371.1600		928		372		372	(556)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/23/2018	01/22/2021	9,819	3,728,886	379.7600		129,415		50,219		50,219	(79,196)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/23/2018	01/22/2021	33,068	12,587,589	380.6600		423,929		161,197		161,197	(262,732)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/23/2018	01/22/2021	34,920	13,199,866	378.0000		485,741		195,877		195,877	(289,864)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/23/2018	01/22/2021	90,637	34,395,926	379.4900		1,204,569		470,233		470,233	(734,336)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/23/2018	01/22/2020	128	47,455	370.4200		1,817		744		744	(1,073)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/23/2018	01/22/2020	2,508	933,124	372.0100		33,536		13,117		13,117	(20,419)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/23/2018	01/22/2020	7,787	2,954,279	379.3700		77,951		24,143		24,143	(53,809)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/23/2018	01/22/2020	497	188,412	379.1300		5,024		1,569		1,569	(3,455)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/23/2018	01/22/2020	12,280	4,653,312	378.9200		125,261		39,384		39,384	(85,877)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/23/2018	01/22/2020	12,851	4,886,241	380.2200		124,270		37,347		37,347	(86,923)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/23/2018	01/22/2021	555	205,927	371.1600		9,437		4,373		4,373	(5,065)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/17/2018	01/16/2020	876	244,451	279.2100		10,169		9,502		9,502	(667)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/17/2018	01/16/2020	379	108,962	287.7200		2,834		2,335		2,335	(499)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/17/2018	01/16/2020	331	92,831	280.5500		3,602		3,313		3,313	(288)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/17/2018	01/16/2020	1,183	338,698	286.2100		9,619		8,140		8,140	(1,480)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/17/2018	01/16/2020	450	130,934	290.7000		2,846		2,210		2,210	(636)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/17/2018	01/16/2020	3,307	951,070	287.5800		24,941		20,599		20,599	(4,342)						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/17/2018	01/16/2020	4,217	1,213,849	287.8200		31,385		25,807		25,807	(5,579)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/17/2018	01/15/2021	1,603	466,193	290.8400		13,770		10,534		10,534	(3,236)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/17/2018	01/15/2021	1,225	340,516	277.9000		18,035		15,848		15,848	(2,187)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/17/2018	01/15/2021	1,656	461,605	278.7300		23,614		20,607		20,607	(3,007)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/17/2018	01/15/2021	111	32,389	290.9500		952		727		727	(225)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/17/2018	01/15/2021	775	217,351	280.5500		10,290		8,834		8,834	(1,456)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/17/2018	01/15/2021	10,979	3,061,754	278.8800		155,641		135,648		135,648	(19,994)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/17/2018	01/15/2021	11,596	3,320,867	286.3900		121,152		97,923		97,923	(23,229)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/17/2018	01/15/2021	2,732	786,244	287.8200		26,834		21,327		21,327	(5,507)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/17/2018	01/15/2021	12,403	3,559,666	286.9900		126,299		101,372		101,372	(24,928)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/17/2018	01/15/2021	24,866	7,088,573	285.0700		274,745		225,439		225,439	(49,306)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/17/2018	01/15/2021	1,234	356,456	288.7500		11,642		9,149		9,149	(2,493)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/17/2018	01/15/2021	2,973	852,914	286.8500		30,460		24,488		24,488	(5,972)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/17/2018	01/15/2021	1,502	421,366	280.5500		19,949		17,127		17,127	(2,822)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/31/2018	01/30/2020	103	28,791	279.6300		889		102		102	(787)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/31/2018	01/30/2020	80,219	22,860,060	284.9700		515,809		40,153		40,153	(475,657)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/31/2018	01/30/2020	3,445	962,908	279.5000		29,938		3,466		3,466	(26,472)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/31/2018	01/30/2020	2,650	772,827	291.5900		11,423		518		518	(10,905)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/31/2018	01/30/2020	3,730	1,041,156	279.1100		33,087		3,934		3,934	(29,153)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/31/2018	01/30/2020	13,935	3,880,156	278.4500		127,922		15,902		15,902	(112,020)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/31/2018	01/30/2020	18,493	5,312,299	287.2600		104,116		6,766		6,766	(97,349)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/31/2018	01/30/2020	26,191	7,507,383	286.6400		152,955		10,444		10,444	(142,511)						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/31/2018	01/30/2020	42,399	12,096,415	285.3000		267,537		20,301		20,301	(247,237)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/31/2018	01/30/2020	591	167,703	283.5500		4,128		357		357	(3,771)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/01/2018	01/31/2019	57,237	15,911,842	278.0000		372,039		3,584		3,584	(368,455)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/01/2018	01/31/2019			302.3700		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/01/2018	01/31/2019	10,420	2,904,714	278.7700		63,248		504		504	(62,743)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/01/2018	01/31/2019			301.3300		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/01/2018	01/31/2019	33,551	9,424,837	280.9100		165,407		767		767	(164,640)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/01/2018	01/31/2019			298.9200		(0)											003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/05/2018	01/31/2020	585	219,153	374.7800		4,403		2,569		2,569	(1,834)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/05/2018	02/02/2021	52,223	19,476,613	372.9500		594,299		380,780		380,780	(213,519)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/05/2018	02/02/2021	78,403	30,034,591	383.0800		631,144		339,248		339,248	(291,896)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/05/2018	02/02/2021	38,576	14,689,210	380.7900		336,765		188,886		188,886	(147,879)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/05/2018	02/02/2021	118,132	45,003,525	380.9600		1,024,203		573,215		573,215	(450,988)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/05/2018	01/31/2020	3,041	1,131,178	372.0100		25,907		16,106		16,106	(9,800)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/05/2018	01/31/2020	3,779	1,435,359	379.8300		22,485		11,533		11,533	(10,952)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/05/2018	01/31/2020	14,364	5,459,390	380.0700		84,461		43,053		43,053	(41,409)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/05/2018	01/31/2020	12,065	4,600,669	381.3100		66,842		32,901		32,901	(33,941)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/05/2018	02/02/2021	413	154,212	373.4400		4,625		2,940		2,940	(1,685)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/05/2018	02/02/2021	9,935	3,709,020	373.3200		111,672		71,155		71,155	(40,517)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/05/2018	02/02/2021	13,258	5,177,627	390.5300		81,139		37,490		37,490	(43,648)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/05/2018	02/02/2021	25,511	9,532,958	373.6800		283,427		179,535		179,535	(103,893)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2018	02/14/2020	2,198	787,616	358.3100		25,367		26,015		26,015	649						003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2018	02/12/2021	20,641	7,386,637	357.8700		306,100		291,674		291,674	(14,425)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2018	02/12/2021	48,195	17,248,616	357.8900		714,254		680,524		680,524	(33,731)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2018	02/12/2021	55,795	20,466,234	366.8100		621,558		543,782		543,782	(77,776)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2018	02/12/2021	43,012	15,744,722	366.0500		491,633		433,457		433,457	(58,176)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2018	02/12/2021	126,304	46,138,734	365.3000		1,479,016		1,315,075		1,315,075	(163,941)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2018	02/14/2020	3,061	1,095,444	357.8700		35,936		37,029		37,029	1,093						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2018	02/14/2020	6,410	2,340,141	365.0800		55,510		52,809		52,809	(2,701)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2018	02/14/2020	458	168,504	367.7600		3,519		3,227		3,227	(292)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2018	02/14/2020	18,394	6,709,701	364.7800		161,498		154,152		154,152	(7,346)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2018	02/14/2020	15,897	5,810,734	365.5200		135,126		127,708		127,708	(7,418)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2018	02/12/2021	625	224,039	358.7200		9,025		8,537		8,537	(488)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2018	02/12/2021	6,430	2,301,608	357.9500		95,164		90,580		90,580	(4,584)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2018	02/12/2021	11,761	4,409,083	374.9000		99,143		78,552		78,552	(20,590)						003
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653...	02/20/2018	02/15/2019	########	29,754,837	2,731.2000		1,449,061		1,958,743		1,958,743	509,683						003
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653...	02/20/2018	02/15/2019	########	67,778,816	2,731.2000		3,022,935		3,882,344		3,882,344	859,409						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/22/2018	02/20/2019	50,520	18,059,302	357.4700		470,844		462,578		462,578	(8,267)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/22/2018	02/20/2019			390.9400		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/22/2018	02/20/2019	16,470	5,918,874	359.3800		126,981		123,733		123,733	(3,249)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/22/2018	02/20/2019			382.5300		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/22/2018	02/20/2019	51,240	18,437,747	359.8300		416,070		384,476		384,476	(31,594)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/22/2018	02/20/2019			390.9600		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/22/2018	02/01/2019	4,547	1,669,667	367.1800		23,418		14,925		14,925	(8,493)						003

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/22/2018	02/01/2019			402.8400		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/22/2018	02/01/2019	26,857	9,980,632	371.6200		100,714		48,032		48,032	(52,682)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/22/2018	02/01/2019			402.8400		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/22/2018	02/01/2019	37,975	14,206,332	374.1000		117,722		46,277		46,277	(71,444)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/22/2018	02/01/2019			402.8400		(0)											003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	01/31/2020	498	141,746	284.3800		2,811		3,903		3,903	1,093						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	01/31/2020	34	9,750	284.9300		186		258		258	72						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	01/31/2020	1,937	549,671	283.7600		11,347		15,812		15,812	4,466						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	01/31/2020	4,622	1,356,931	293.6000		14,132		18,078		18,078	3,945						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	01/31/2020	273	80,278	293.6300		834		1,067		1,067	232						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	01/31/2020	4,443	1,294,979	291.4400		15,802		20,729		20,729	4,927						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	01/31/2020	141	41,708	295.8200		367		456		456	89						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	02/02/2021	1,006	298,723	297.0800		4,140		4,544		4,544	404						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	02/02/2021	1,408	400,192	284.2800		11,172		13,388		13,388	2,216						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	02/02/2021	2,189	622,931	284.6200		17,091		20,447		20,447	3,356						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	02/02/2021	6,317	1,795,264	284.2100		50,294		60,291		60,291	9,996						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	02/02/2021	11,459	3,341,350	291.5900		63,285		72,670		72,670	9,385						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	02/02/2021	6,647	1,950,171	293.4000		33,388		37,818		37,818	4,430						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	02/02/2021	15,386	4,478,827	291.1000		87,151		100,415		100,415	13,264						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	02/20/2020	294	80,599	273.9500		3,036		4,288		4,288	1,252						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	02/20/2020	2,839	801,955	282.4500		18,393		25,652		25,652	7,259						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	02/20/2020	536	150,280	280.1700		3,964		5,568		5,568	1,604						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	02/20/2020	589	166,636	282.7600		3,749		5,221		5,221	1,473						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	02/20/2020	475	132,816	279.8900		3,562		5,008		5,008	1,445						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	02/20/2020	141	39,721	281.0300		994		1,394		1,394	400						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	02/20/2020	3,136	884,206	281.9400		20,932		29,251		29,251	8,318						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	02/20/2020	535	150,078	280.4100		3,901		5,478		5,478	1,577						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	02/19/2021	832	236,143	283.7000		6,869		8,256		8,256	1,388						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	02/19/2021	1,018	278,399	273.4600		13,117		16,166		16,166	3,049						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	02/19/2021	9,447	2,588,219	273.9700		119,222		146,853		146,853	27,631						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	02/19/2021	1,062	291,708	274.7400		12,983		15,975		15,975	2,992						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	02/19/2021	1,274	362,262	284.4100		10,168		12,183		12,183	2,016						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	02/19/2021	8,711	2,445,262	280.7100		82,398		100,121		100,121	17,723						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	02/19/2021	3,699	1,016,358	274.7500		45,214		55,634		55,634	10,420						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	02/19/2021	4,729	1,339,115	283.1900		39,955		48,130		48,130	8,174						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	02/19/2021	5,171	1,456,244	281.6000		46,994		56,945		56,945	9,951						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	02/19/2021	15,297	4,280,808	279.8400		150,412		183,213		183,213	32,801						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	02/19/2021	3,557	1,003,021	282.0200		31,709		38,370		38,370	6,660						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	02/19/2021	11,263	3,157,711	280.3500		108,269		131,695		131,695	23,426						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/27/2018	02/26/2020	847	315,606	372.4800		6,262		4,514		4,514	(1,747)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/27/2018	02/26/2021	43,595	15,719,395	360.5800		670,051		556,240		556,240	(113,812)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/27/2018	02/26/2021	62,447	22,999,902	368.3100		753,737		573,840		573,840	(179,896)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/27/2018	02/26/2021	45,084	16,595,113	368.0900		548,226		418,384		418,384	(129,843)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/27/2018	02/26/2021	167,998	61,739,272	367.5000		2,081,495		1,600,446		1,600,446	(481,050)						003

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/27/2018	02/26/2020	4,355	1,573,005	361.2200		52,082		44,753		44,753	(7,329)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/27/2018	02/26/2020	3,427	1,238,032	361.2900		40,846		35,087		35,087	(5,759)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/27/2018	02/26/2020	13,420	4,920,133	366.6400		128,425		102,240		102,240	(26,185)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/27/2018	02/26/2020	11,404	4,199,585	368.2700		101,720		78,920		78,920	(22,799)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/27/2018	02/26/2020	11,339	4,146,266	365.6800		112,932		91,293		91,293	(21,638)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/27/2018	02/26/2021	14,034	5,069,091	361.2100		211,627		174,562		174,562	(37,065)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/27/2018	02/26/2021	27,986	10,092,728	360.6300		429,311		356,370		356,370	(72,941)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/27/2018	02/26/2021	12,941	4,846,742	374.5200		127,083		89,023		89,023	(38,059)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2018	02/28/2019	56,594	15,362,346	271.4500		207,133		33,727		33,727	(173,406)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2018	02/28/2019			293.4300		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2018	02/28/2019	12,410	3,419,416	275.5400		30,156		2,763		2,763	(27,393)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2018	02/28/2019			293.2800		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2018	02/28/2019	56,625	15,279,167	269.8300		240,657		47,853		47,853	(192,804)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2018	02/28/2019			293.4300		(0)											003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/05/2018	02/28/2020	849	231,163	272.2000		5,495		2,057		2,057	(3,437)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/05/2018	02/28/2020	97	26,641	274.3900		551		188		188	(363)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/05/2018	02/28/2020	383	104,018	271.5600		2,570		989		989	(1,581)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/05/2018	02/28/2020	57	15,701	275.9000		294		94		94	(200)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/05/2018	02/26/2021	145	39,303	271.6900		1,302		586		586	(716)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/05/2018	02/26/2021	1,920	547,298	284.9800		9,218		2,723		2,723	(6,495)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/05/2018	02/26/2021	519	146,209	281.6100		2,949		980		980	(1,969)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/05/2018	02/28/2020	1,785	484,346	271.4000		12,100		4,681		4,681	(7,419)						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/05/2018	02/28/2020	679	196,172	288.8200		1,433		230		230	(1,204)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/05/2018	02/28/2020	5,483	1,487,188	271.2500		37,502		14,593		14,593	(22,909)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/05/2018	02/28/2020	5,945	1,684,530	283.3500		18,667		4,111		4,111	(14,556)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/05/2018	02/28/2020	15,169	4,116,005	271.3500		103,147		39,980		39,980	(63,167)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/05/2018	02/28/2020	16,756	4,716,777	281.5000		59,818		14,543		14,543	(45,276)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/05/2018	02/28/2020	22,357	6,278,952	280.8500		83,391		20,978		20,978	(62,414)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/05/2018	02/28/2020	60,183	16,833,182	279.7000		242,537		64,677		64,677	(177,861)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/12/2018	03/09/2020	6,201	2,222,594	358.4500		72,485		73,888		73,888	1,403						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/12/2018	03/09/2021	12,270	4,558,881	371.5600		118,279		97,902		97,902	(20,376)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/12/2018	03/09/2021	59,502	21,311,957	358.1700		887,180		838,223		838,223	(48,957)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/12/2018	03/09/2021	53,496	19,575,384	365.9200		623,767		549,295		549,295	(74,472)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/12/2018	03/09/2021	53,907	19,699,705	365.4400		638,257		565,028		565,028	(73,229)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/12/2018	03/09/2021	152,019	55,404,717	364.4600		1,859,188		1,661,130		1,661,130	(198,058)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/12/2018	03/09/2020	55	20,313	367.7900		433		398		398	(35)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/12/2018	03/09/2020	1,445	516,143	357.2000		17,759		18,295		18,295	536						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/12/2018	03/09/2020	10,899	3,961,060	363.4300		103,541		100,461		100,461	(3,080)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/12/2018	03/09/2020	16,624	6,062,760	364.7100		149,445		142,860		142,860	(6,585)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/12/2018	03/09/2020	13,708	4,980,182	363.3000		130,913		127,244		127,244	(3,669)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/12/2018	03/09/2021	2,195	787,064	358.6300		32,261		30,371		30,371	(1,891)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/12/2018	03/09/2021	17,875	6,383,338	357.1100		275,275		262,241		262,241	(13,034)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/12/2018	03/09/2021	26,944	9,634,236	357.5600		409,285		388,573		388,573	(20,713)						003
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT09.	03/16/2018	03/15/2019	########	45,899,194	2,747.3300		2,139,866		2,217,990		2,217,990	78,123						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT09.	03/16/2018	03/15/2019	########	26,246,424	2,747.3300		1,337,045		1,455,732		1,455,732	118,687						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	03/21/2018	03/20/2020	559	153,831	275.1700		5,394		7,718		7,718	2,324						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	03/21/2018	03/20/2020	394	112,057	284.4800		2,250		3,174		3,174	924						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	03/21/2018	03/20/2020	2,794	785,672	281.2200		19,353		27,590		27,590	8,238						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	03/21/2018	03/20/2020	4,339	1,223,627	282.0100		28,709		40,852		40,852	12,143						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	03/21/2018	03/20/2020	4,000	1,122,408	280.6000		28,711		40,982		40,982	12,271						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	03/21/2018	03/19/2021	3,296	905,664	274.7600		40,022		49,466		49,466	9,444						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	03/21/2018	03/19/2021	6,848	1,883,066	274.9700		82,431		101,862		101,862	19,431						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	03/21/2018	03/19/2021	6,892	1,894,032	274.8100		83,511		103,212		103,212	19,701						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	03/21/2018	03/19/2021	4,808	1,367,992	284.5300		37,912		45,804		45,804	7,892						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	03/21/2018	03/19/2021	20,897	5,743,015	274.8300		252,991		312,667		312,667	59,677						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	03/21/2018	03/19/2021	28,658	8,112,875	283.0900		241,688		293,520		293,520	51,832						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	03/21/2018	03/19/2021	17,968	5,066,193	281.9500		159,673		194,632		194,632	34,958						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	03/21/2018	03/19/2021	56,130	15,742,745	280.4700		533,222		652,648		652,648	119,426						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2018	03/20/2020	51	18,395	358.9200		539		600		600	62						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2018	03/19/2021	12,167	4,529,238	372.2700		105,849		94,542		94,542	(11,307)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2018	03/19/2021	65,561	23,504,106	358.5100		904,080		914,409		914,409	10,330						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2018	03/19/2021	71,477	26,170,559	366.1400		768,377		730,565		730,565	(37,812)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2018	03/19/2021	43,481	15,900,224	365.6800		474,815		453,256		453,256	(21,559)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2018	03/19/2021	160,887	58,757,673	365.2100		1,785,850		1,710,976		1,710,976	(74,874)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2018	03/20/2020	6,918	2,480,864	358.6100		73,677		82,281		82,281	8,604						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2018	03/20/2020	2,436	873,500	358.6400		25,915		28,926		28,926	3,011						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2018	03/20/2020	13,505	4,922,675	364.5000		111,554		118,476		118,476	6,922						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2018	03/20/2020	5,605	2,047,906	365.4000		44,444		46,790		46,790	2,346						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2018	03/20/2020	17,002	6,192,404	364.2100		142,139		151,527		151,527	9,388						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2018	03/19/2021	4,983	1,783,708	357.9500		69,913		71,014		71,014	1,101						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2018	03/19/2021	20,231	7,245,285	358.1300		282,423		286,328		286,328	3,905						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2018	03/19/2021	22,655	8,117,189	358.2900		314,683		318,676		318,676	3,994						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/23/2018	03/21/2019	85,688	30,661,912	357.8300		614,386		787,972		787,972	173,585						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/23/2018	03/21/2019			391.7100		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/23/2018	03/21/2019	30,154	10,735,871	356.0300		234,300		310,314		310,314	76,014						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/23/2018	03/21/2019			385.4700		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/23/2018	03/21/2019	91,450	32,975,178	360.5800		556,018		677,452		677,452	121,434						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/23/2018	03/21/2019			394.5600		(0)											003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/03/2018	04/02/2020	9,463	3,373,595	356.5200		104,751		125,135		125,135	20,385						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/03/2018	04/01/2021	77,806	27,733,781	356.4500		1,103,282		1,178,048		1,178,048	74,766						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/03/2018	04/01/2021	70,871	25,804,727	364.1100		784,539		794,014		794,014	9,476						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/03/2018	04/01/2021	72,190	26,248,117	363.6000		812,854		826,010		826,010	13,156						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/03/2018	04/01/2021	158,040	57,403,423	363.2200		1,801,660		1,836,771		1,836,771	35,111						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/03/2018	04/02/2020	1,720	612,520	356.1600		19,330		23,124		23,124	3,794						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/03/2018	04/02/2020	2,968	1,074,962	362.1900		25,791		29,726		29,726	3,934						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/03/2018	04/02/2020	9,784	3,559,212	363.7900		79,150		90,100		90,100	10,950						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/03/2018	04/02/2020	11,104	4,019,936	362.0400		97,156		112,074		112,074	14,917						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/03/2018	04/01/2021	7,392	2,635,200	356.4800		104,749		111,801		111,801	7,052						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/03/2018	04/01/2021	16,853	6,007,267	356.4600		238,969		255,069		255,069	16,099						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/03/2018	04/01/2021	34,695	12,366,321	356.4300		492,321		525,705		525,705	33,383						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/03/2018	04/01/2021	14,878	5,508,698	370.2500		133,310		127,854		127,854	(5,456)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2018	03/31/2020	227	60,032	265.0200		1,760		1,103		1,103	(657)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2018	03/31/2020	79	21,056	265.1600		612		382		382	(230)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2018	03/31/2020	71,629	19,600,442	273.6400		328,775		159,847		159,847	(168,928)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2018	03/31/2020	8,879	2,344,256	264.0100		72,989		46,911		46,911	(26,077)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2018	03/31/2020	2,225	603,386	271.2300		11,924		6,269		6,269	(5,655)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2018	03/31/2020	5,065	1,368,663	270.2000		28,974		15,714		15,714	(13,260)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2018	03/31/2020	1,216	324,087	266.6200		8,618		5,179		5,179	(3,440)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2018	03/31/2020	2,255	596,843	264.7200		17,812		11,249		11,249	(6,562)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2018	03/31/2020	659	183,020	277.8800		2,272		947		947	(1,325)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2018	03/31/2020	3,416	908,747	266.0500		25,037		15,270		15,270	(9,767)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2018	03/31/2020	7,075	1,972,933	278.8700		22,781		9,132		9,132	(13,649)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2018	03/31/2020	8,175	2,180,027	266.6700		57,797		34,681		34,681	(23,117)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2018	03/31/2020	15,093	4,156,031	275.3600		61,882		28,308		28,308	(33,574)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2018	03/31/2020	34,432	9,452,653	274.5300		149,091		70,284		70,284	(78,808)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/11/2018	04/05/2019	131,580	34,769,912	264.2500		1,013,163		358,469		358,469	(654,694)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/11/2018	04/05/2019			288.8100		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/11/2018	04/05/2019	120,011	32,027,322	266.8700		723,666		216,490		216,490	(507,176)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/11/2018	04/05/2019			285.4100		(0)											003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/13/2018	04/09/2020	9,574	3,426,941	357.9600		115,457		118,735		118,735	3,279						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/13/2018	04/12/2021	47,466	16,966,379	357.4400		730,033		694,949		694,949	(35,084)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/13/2018	04/12/2021	53,345	19,499,085	365.5300		636,402		566,218		566,218	(70,184)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/13/2018	04/12/2021	31,100	11,342,683	364.7200		380,971		341,462		341,462	(39,509)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/13/2018	04/12/2021	134,578	49,041,558	364.4100		1,664,729		1,496,723		1,496,723	(168,007)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/13/2018	04/09/2020	7,671	2,746,175	358.0000		92,357		94,957		94,957	2,600						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/13/2018	04/09/2020	3,649	1,327,189	363.7400		34,663		33,871		33,871	(792)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/13/2018	04/09/2020	8,183	2,985,900	364.9000		73,891		71,395		71,395	(2,495)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/13/2018	04/09/2020	24,059	8,729,717	362.8500		237,219		234,002		234,002	(3,218)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/13/2018	04/12/2021	7,147	2,558,529	358.0100		108,056		102,407		102,407	(5,648)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/13/2018	04/12/2021	19,846	7,092,748	357.3900		305,826		291,108		291,108	(14,719)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/13/2018	04/12/2021	36,238	12,964,726	357.7700		551,899		524,002		524,002	(27,897)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/13/2018	04/12/2021	12,639	4,693,749	371.3800		123,985		103,919		103,919	(20,066)						003
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Credit Suisse Intl	E58DKGMJYYYJLN8C3868	04/17/2018	04/15/2019	########	40,123,657	2,656.3000		2,431,494		4,218,567		4,218,567	1,787,073						003
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Credit Suisse Intl	E58DKGMJYYYJLN8C3868	04/17/2018	04/15/2019	########	46,167,353	2,656.3000		2,594,605		4,586,050		4,586,050	1,991,445						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2018	04/17/2019	99,075	35,436,992	357.6800		1,034,339		951,529		951,529	(82,810)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2018	04/17/2019			394.5500		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2018	04/17/2019	34,588	12,464,106	360.3600		289,155		259,016		259,016	(30,139)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2018	04/17/2019			385.3200		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2018	04/17/2019	100,443	35,765,619	356.0800		1,120,940		1,070,212		1,070,212	(50,728)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	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/Index	UBS AG	BFM8T61CT2L1QCEMIK50	04/30/2018	04/27/2020	3,689	1,008,187	273.2800		36,591		56,202		56,202	19,611						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	04/30/2018	04/27/2021	10,876	2,975,038	273.5300		131,190		173,305		173,305	42,115						003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	04/30/2018	04/27/2021	7,664	2,096,599	273.5500		92,370		122,025		122,025	29,655						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	04/30/2018	04/27/2021	20,916	5,723,167	273.6200		251,349		332,061		332,061	80,711						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	04/30/2018	04/27/2021	1,317	360,524	273.7800		15,719		20,769		20,769	5,050						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	04/30/2018	04/27/2020	681	189,979	278.9500		4,965		7,770		7,770	2,805						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	04/30/2018	04/27/2021	88,055	24,582,295	279.1700		832,648		1,101,163		1,101,163	268,516						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	04/30/2018	04/27/2020	6,307	1,762,066	279.3800		44,863		70,277		70,277	25,414						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	04/30/2018	04/27/2020	816	227,947	279.4700		5,772		9,043		9,043	3,271						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	04/30/2018	04/27/2020	7,114	1,989,684	279.6700		49,768		78,012		78,012	28,244						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	04/30/2018	04/27/2020	1,635	457,487	279.7400		11,394		17,863		17,863	6,469						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	04/30/2018	04/27/2021	52,048	14,619,782	280.8900		455,230		601,360		601,360	146,130						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	04/30/2018	04/27/2020	2,142	602,333	281.2000		13,703		21,540		21,540	7,837						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	04/30/2018	04/27/2021	39,679	11,195,447	282.1500		327,399		431,882		431,882	104,483						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	04/30/2018	04/27/2021	7,988	2,258,283	282.7200		64,173		84,587		84,587	20,414						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	04/30/2018	04/27/2020	85	24,383	285.5200		419		660		660	241						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/02/2018	05/01/2020	225	80,865	359.2400		2,577		2,657		2,657	80						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/02/2018	04/30/2021	29,273	10,522,372	359.4600		421,820		399,205		399,205	(22,615)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/02/2018	04/30/2021	52,866	19,004,094	359.4800		761,792		720,398		720,398	(41,394)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/02/2018	04/30/2021	25,861	9,653,807	373.3000		236,626		197,038		197,038	(39,588)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/02/2018	04/30/2021	73,814	26,537,530	359.5200		1,062,180		1,004,320		1,004,320	(57,860)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/02/2018	04/30/2021	144,485	53,059,216	367.2300		1,624,011		1,439,665		1,439,665	(184,346)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/02/2018	04/30/2021	121,705	44,628,113	366.6900		1,393,526		1,240,749		1,240,749	(152,777)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/02/2018	04/30/2021	221,589	81,128,176	366.1200		2,583,728		2,313,847		2,313,847	(269,881)						003

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/02/2018	05/01/2020	372	139,521	375.4500		2,059		1,791		1,791	(268)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/02/2018	05/01/2020	233	86,793	372.3600		1,499		1,358		1,358	(141)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/02/2018	05/01/2020	25,258	9,078,581	359.4400		286,926		295,310		295,310	8,384						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/02/2018	05/01/2020	13,928	5,010,541	359.7400		156,275		160,516		160,516	4,241						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/02/2018	05/01/2020	9,413	3,441,005	365.5600		82,646		80,686		80,686	(1,960)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/02/2018	05/01/2020	13,167	4,824,791	366.4300		111,261		107,690		107,690	(3,571)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/02/2018	05/01/2020	33,716	12,274,636	364.0600		315,919		312,845		312,845	(3,073)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/02/2018	04/30/2021	23,980	8,611,848	359.1200		349,395		331,307		331,307	(18,088)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2018	05/05/2020	30	7,955	268.0400		280		117		117	(163)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2018	05/05/2020	20,989	5,804,793	276.5600		122,787		37,504		37,504	(85,283)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2018	05/05/2020	71,442	19,672,231	275.3600		448,655		143,899		143,899	(304,756)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2018	05/05/2020	16,154	4,321,745	267.5400		156,529		66,387		66,387	(90,141)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2018	05/05/2020	1,377	375,644	272.8800		9,980		3,521		3,521	(6,460)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2018	05/05/2020	1,142	312,124	273.3400		8,073		2,796		2,796	(5,277)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2018	05/05/2020	1,219	335,442	275.0700		7,792		2,527		2,527	(5,265)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2018	05/05/2020	18,503	5,044,968	272.6500		136,000		48,353		48,353	(87,647)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2018	05/05/2021	351	96,120	274.0800		3,195		1,275		1,275	(1,920)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2018	05/05/2020	2,104	563,892	267.9800		19,927		8,333		8,333	(11,594)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2018	05/05/2020	237	66,441	280.7100		1,070		274		274	(796)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2018	05/05/2020	3,235	866,362	267.7700		30,996		13,043		13,043	(17,953)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2018	05/05/2020	6,192	1,731,955	279.6900		29,847		7,990		7,990	(21,857)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2018	05/05/2020	14,325	3,835,536	267.7600		137,229		57,792		57,792	(79,437)						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/07/2018	05/05/2020	22,888	6,343,884	277.1700		129,089		38,440		38,440	(90,649)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/07/2018	05/05/2020	502	133,603	266.2900		5,188		2,286		2,286	(2,902)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/07/2018	05/05/2020	128	34,355	268.6900		1,167		477		477	(691)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/14/2018	05/11/2020	9,612	3,467,367	360.7500		121,778		106,096		106,096	(15,682)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/14/2018	05/11/2021	48,170	17,402,390	361.2700		745,191		614,976		614,976	(130,214)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/14/2018	05/11/2021	61,092	22,539,934	368.9500		744,713		568,800		568,800	(175,913)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/14/2018	05/11/2021	46,036	16,968,000	368.5800		568,086		435,510		435,510	(132,576)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/14/2018	05/11/2021	135,730	49,930,988	367.8700		1,712,912		1,323,645		1,323,645	(389,268)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/14/2018	05/11/2020	2,465	891,660	361.7400		30,023		25,916		25,916	(4,107)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/14/2018	05/11/2020	9,245	3,393,481	367.0700		90,599		73,663		73,663	(16,936)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/14/2018	05/11/2020	11,035	4,071,098	368.9300		99,976		79,329		79,329	(20,647)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/14/2018	05/11/2020	6,072	2,224,074	366.2600		61,574		50,552		50,552	(11,022)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/14/2018	05/11/2021	11,736	4,240,762	361.3400		181,207		149,424		149,424	(31,783)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/14/2018	05/11/2021	26,925	9,721,181	361.0500		419,488		346,703		346,703	(72,785)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/14/2018	05/11/2021	27,780	10,029,291	361.0200		433,097		358,139		358,139	(74,958)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/14/2018	05/11/2021	14,807	5,555,241	375.1800		146,884		104,211		104,211	(42,673)						003
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	05/16/2018	05/15/2019	########	48,857,122	2,771.4500		2,095,971		4,024,738		4,024,738	1,928,768						003
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	05/16/2018	05/15/2019	########	37,571,178	2,771.4500		1,784,631		3,385,164		3,385,164	1,600,533						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/22/2018	05/21/2019	14,894	5,425,902	364.3000		113,939		87,467		87,467	(26,472)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	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/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/22/2018	05/21/2019	195,585	70,594,363	360.9400		1,885,437		1,538,733		1,538,733	(346,704)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/22/2018	05/21/2019			396.7800		(0)											003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/22/2018	05/21/2019	26,260	9,366,176	356.6700		302,779		270,919		270,919	(31,859)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	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/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2018	05/22/2020	5,802	2,107,515	363.2700		66,253		56,891		56,891	(9,362)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2018	05/21/2021	11,704	4,415,561	377.2800		107,674		75,151		75,151	(32,523)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2018	05/21/2021	60,443	21,941,265	363.0100		884,275		723,167		723,167	(161,108)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2018	05/21/2021	60,887	22,592,207	371.0500		690,461		520,064		520,064	(170,397)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2018	05/21/2021	84,331	31,257,333	370.6500		968,965		733,094		733,094	(235,871)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2018	05/21/2021	127,735	47,253,149	369.9300		1,502,168		1,145,885		1,145,885	(356,283)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2018	05/22/2020	4,640	1,684,118	362.9400		53,687		46,266		46,266	(7,422)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2018	05/22/2020	9,766	3,606,468	369.2700		86,824		69,596		69,596	(17,228)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2018	05/22/2020	31,520	11,652,714	369.6900		275,172		219,380		219,380	(55,791)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2018	05/22/2020	94	35,045	371.7500		751		583		583	(168)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2018	05/22/2020	10,652	3,931,748	369.1200		95,333		76,543		76,543	(18,790)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2018	05/21/2021	7,770	2,820,289	362.9800		113,750		93,073		93,073	(20,677)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2018	05/21/2021	12,528	4,550,153	363.1900		182,287		148,825		148,825	(33,462)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2018	05/21/2021	23,766	8,629,304	363.1000		346,741		283,328		283,328	(63,412)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/05/2018	06/04/2020	7,056	2,561,090	362.9900		82,409		70,778		70,778	(11,631)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/05/2018	06/04/2021	39,165	14,210,212	362.8300		582,383		474,535		474,535	(107,848)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/05/2018	06/04/2021	74,155	27,488,550	370.6900		860,941		648,639		648,639	(212,301)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/05/2018	06/04/2021	60,408	22,354,599	370.0600		715,835		543,032		543,032	(172,803)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/05/2018	06/04/2021	131,357	48,557,340	369.6600		1,577,595		1,201,353		1,201,353	(376,242)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/05/2018	06/04/2020	4,498	1,631,361	362.6900		53,166		45,798		45,798	(7,368)						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/05/2018	06/04/2020	8,847	3,263,492	368.9000		80,857		65,137		65,137	(15,721)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/05/2018	06/04/2020	8,957	3,312,861	369.8500		78,556		62,572		62,572	(15,983)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/05/2018	06/04/2020	7,734	2,848,370	368.3100		72,541		58,809		58,809	(13,732)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/05/2018	06/04/2021	13,467	4,884,721	362.7100		200,932		163,946		163,946	(36,986)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/05/2018	06/04/2021	20,533	7,445,104	362.5900		307,586		251,145		251,145	(56,441)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/05/2018	06/04/2021	36,764	13,338,438	362.8100		547,052		445,798		445,798	(101,254)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/05/2018	06/04/2021	18,122	6,832,485	377.0200		170,350		119,036		119,036	(51,314)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/01/2018	05/29/2020	508	145,565	286.5400		2,391		3,946		3,946	1,556						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/01/2018	05/29/2020	520	142,508	274.0600		5,043		7,695		7,695	2,652						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/01/2018	05/29/2020	93	25,388	274.4100		881		1,348		1,348	467						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/01/2018	05/29/2020	344	97,974	285.1300		1,768		2,901		2,901	1,133						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/01/2018	05/29/2020	3,352	916,160	273.2800		33,848		51,314		51,314	17,466						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/01/2018	05/29/2020	462	126,209	273.2100		4,681		7,092		7,092	2,411						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/01/2018	05/29/2020	3,035	850,754	280.2800		20,918		33,395		33,395	12,477						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/01/2018	05/29/2020	402	112,796	280.5600		2,726		4,360		4,360	1,634						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/01/2018	05/29/2020	4,216	1,184,463	280.9600		27,925		44,772		44,772	16,847						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/01/2018	05/29/2020	10,096	2,820,118	279.3300		73,478		116,586		116,586	43,109						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/01/2018	05/29/2020	1,978	551,738	278.9600		14,700		23,268		23,268	8,568						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/01/2018	05/28/2021	483	132,217	273.5100		5,923		7,704		7,704	1,782						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/01/2018	05/28/2021	6,304	1,726,929	273.9600		75,807		98,818		98,818	23,011						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/01/2018	05/28/2021	12,602	3,450,233	273.7900		152,621		198,792		198,792	46,171						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/01/2018	05/28/2021	9,198	2,607,378	283.4600		72,589		97,910		97,910	25,321						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/01/2018	05/28/2021	20,635	5,654,950	274.0400		247,339		322,538		322,538	75,199						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/01/2018	05/28/2021	21,813	6,154,796	282.1600		182,936		245,827		245,827	62,892						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/01/2018	05/28/2021	42,984	12,079,229	281.0200		379,923		508,671		508,671	128,748						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/01/2018	05/28/2021	96,711	27,025,028	279.4400		918,168		1,222,823		1,222,823	304,654						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2018	06/12/2020	12,065	4,385,493	363.5000		146,585		118,611		118,611	(27,974)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2018	06/11/2021	11,422	4,314,846	377.7600		110,110		72,834		72,834	(37,276)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2018	06/11/2021	43,924	15,966,846	363.5100		668,525		519,521		519,521	(149,004)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2018	06/11/2021	56,785	21,088,891	371.3800		676,312		483,892		483,892	(192,420)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2018	06/11/2021	38,696	14,351,312	370.8700		468,613		337,164		337,164	(131,449)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2018	06/11/2021	137,076	50,774,166	370.4100		1,684,659		1,218,403		1,218,403	(466,256)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2018	06/12/2020	1,604	583,214	363.5000		19,494		15,774		15,774	(3,720)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2018	06/12/2020	113	42,286	374.6100		858		604		604	(254)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2018	06/12/2020	7,844	2,899,079	369.5900		74,283		56,014		56,014	(18,270)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2018	06/12/2020	4,022	1,491,417	370.7900		36,200		26,866		26,866	(9,335)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2018	06/12/2020	8,542	3,152,844	369.0900		82,603		62,698		62,698	(19,905)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2018	06/11/2021	12,002	4,362,782	363.5100		182,668		141,954		141,954	(40,714)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2018	06/11/2021	14,871	5,407,197	363.6000		225,746		175,267		175,267	(50,479)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2018	06/11/2021	18,314	6,657,374	363.5200		278,550		216,522		216,522	(62,028)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/19/2018	06/16/2020	131	35,475	270.7000		798		434		434	(364)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/19/2018	06/16/2020	3,802	1,027,170	270.1500		23,916		13,205		13,205	(10,711)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/19/2018	06/16/2020	38,202	10,649,089	278.7600		138,290		59,761		59,761	(78,528)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/19/2018	06/16/2020	72,029	20,003,096	277.7100		280,192		125,068		125,068	(155,124)						003

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/19/2018	06/16/2020	15,026	4,047,800	269.3900		98,870		55,638		55,638	(43,232)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/19/2018	06/16/2020	9,735	2,631,433	270.3000		60,748		33,380		33,380	(27,367)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/19/2018	06/16/2020	751	207,282	276.1000		3,251		1,524		1,524	(1,727)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/19/2018	06/16/2020	3,906	1,081,513	276.8900		16,053		7,348		7,348	(8,706)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/19/2018	06/16/2020	3,355	917,827	273.5300		17,147		8,655		8,655	(8,491)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/19/2018	06/16/2020	6,659	1,833,617	275.3600		30,232		14,499		14,499	(15,733)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/19/2018	06/16/2021	228	62,857	275.7600		1,514		766		766	(748)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/19/2018	06/16/2020	387	104,422	269.8800		2,476		1,375		1,375	(1,101)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/19/2018	06/16/2020	4,186	1,128,938	269.6700		27,128		15,141		15,141	(11,986)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/19/2018	06/16/2020	570	161,766	283.9000		1,430		520		520	(910)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/19/2018	06/16/2020	2,316	624,765	269.7800		14,891		8,299		8,299	(6,592)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/19/2018	06/16/2020	6,124	1,724,619	281.6100		18,189		7,147		7,147	(11,042)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/19/2018	06/16/2020	12,150	3,280,962	270.0300		77,033		42,629		42,629	(34,404)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/19/2018	06/16/2020	17,397	4,867,843	279.8100		58,628		24,471		24,471	(34,156)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/19/2018	06/16/2020	98	26,257	269.0300		657		372		372	(284)						003
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	06/18/2018	06/14/2019	########	52,805,800	2,779.6600		1,990,779		3,050,560		3,050,560	1,059,781						003
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	06/18/2018	06/14/2019	########	35,152,189	2,779.6600		1,472,877		2,288,765		2,288,765	815,888						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/20/2018	06/19/2019	232,308	84,357,935	363.1300		1,958,355		1,614,256		1,614,256	(344,099)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	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/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2018	06/19/2020	11,135	4,051,748	363.8600		128,169		108,028		108,028	(20,141)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2018	06/21/2021	47,031	17,106,466	363.7300		690,410		553,727		553,727	(136,684)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2018	06/21/2021	78,650	29,230,232	371.6500		899,755		666,272		666,272	(233,483)						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2018	06/21/2021	58,812	21,836,855	371.3000		680,454		505,868		505,868	(174,586)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2018	06/21/2021	120,985	44,855,189	370.7500		1,425,203		1,065,732		1,065,732	(359,471)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2018	06/19/2020	3,281	1,192,990	363.6000		38,159		32,245		32,245	(5,914)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2018	06/19/2020	4,426	1,636,326	369.6700		40,015		31,675		31,675	(8,340)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2018	06/19/2020	4,199	1,557,941	371.0700		35,729		27,797		27,797	(7,932)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2018	06/19/2020	8,052	2,975,030	369.4900		73,351		58,188		58,188	(15,163)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2018	06/21/2021	7,161	2,607,212	364.0900		103,976		83,117		83,117	(20,859)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2018	06/21/2021	12,596	4,585,360	364.0200		183,278		146,615		146,615	(36,664)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2018	06/21/2021	15,607	5,676,567	363.7200		229,110		183,825		183,825	(45,285)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2018	06/21/2021	7,728	2,921,389	378.0500		71,248		48,978		48,978	(22,270)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/29/2018	06/26/2020	6,268	1,758,293	280.5100		46,662		67,508		67,508	20,847						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/29/2018	06/26/2020	1,294	362,360	280.0200		9,902		14,313		14,313	4,411						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/29/2018	06/26/2020	8,438	2,354,405	279.0300		68,206		98,401		98,401	30,195						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/29/2018	06/28/2021	1,605	440,360	274.3900		20,249		22,999		22,999	2,750						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/29/2018	06/26/2020	2,988	822,663	275.3600		29,362		38,456		38,456	9,094						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/29/2018	06/26/2020	1,635	450,069	275.3100		16,108		24,828		24,828	8,720						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/29/2018	06/28/2021	11,697	3,217,348	275.0500		143,664		185,506		185,506	41,842						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/29/2018	06/26/2020	3,408	953,092	279.6500		26,622		41,931		41,931	15,309						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/29/2018	06/28/2021	8,948	2,457,765	274.6600		111,669		136,921		136,921	25,253						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/29/2018	06/28/2021	19,793	5,651,406	285.5200		153,234		176,142		176,142	22,907						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/29/2018	06/28/2021	36,095	9,922,042	274.8900		446,220		479,486		479,486	33,266						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/29/2018	06/28/2021	40,741	11,437,111	280.7300		392,685		491,663		491,663	98,978						003

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

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Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/29/2018	06/28/2021	41,192	11,551,063	280.4200		402,519		547,112		547,112	144,593						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/29/2018	06/28/2021	121,728	34,088,670	280.0400		1,209,571		1,478,094		1,478,094	268,523						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/03/2018	07/02/2020	18,869	6,849,237	362.9800		223,226		192,772		192,772	(30,454)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/03/2018	07/02/2021	49,531	17,971,195	362.8300		742,464		606,515		606,515	(135,949)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/03/2018	07/02/2021	84,943	31,489,108	370.7100		994,679		753,892		753,892	(240,787)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/03/2018	07/02/2021	79,382	29,398,437	370.3400		941,474		715,782		715,782	(225,692)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/03/2018	07/02/2021	117,763	43,536,833	369.7000		1,424,927		1,091,146		1,091,146	(333,781)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/03/2018	07/02/2020	3,796	1,377,396	362.8700		45,095		38,986		38,986	(6,108)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/03/2018	07/02/2020	9,270	3,421,624	369.1100		85,098		69,186		69,186	(15,912)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/03/2018	07/02/2020	5,652	2,093,213	370.3300		49,231		39,481		39,481	(9,751)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/03/2018	07/02/2020	10,967	4,043,595	368.7100		102,431		83,626		83,626	(18,804)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/03/2018	07/02/2021	12,936	4,696,649	363.0600		192,621		156,998		156,998	(35,624)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/03/2018	07/02/2021	19,267	6,988,875	362.7400		289,582		236,754		236,754	(52,828)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/03/2018	07/02/2021	16,630	6,038,291	363.1000		247,286		201,509		201,509	(45,777)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/03/2018	07/02/2021	14,699	5,538,900	376.8300		140,372		99,370		99,370	(41,003)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2018	06/18/2019	102,943	27,618,669	268.2900		370,596		203,975		203,975	(166,621)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2018	06/18/2019			292.2200		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2018	06/18/2019	56,174	15,170,872	270.0700		159,534		81,523		81,523	(78,011)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2018	06/18/2019			285.0600		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2018	07/05/2019	96,286	25,432,966	264.1400		497,798		330,190		330,190	(167,609)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2018	07/05/2019			285.1700		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2018	07/05/2019	75,965	20,174,068	265.5700		309,178		196,593		196,593	(112,585)						003

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Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2018	07/05/2019			278.8500		(0)											003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30	07/17/2018	07/15/2019	########	42,605,385	2,801.3100		1,787,679		2,448,044		2,448,044	660,364						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30	07/17/2018	07/15/2019	########	29,883,629	2,801.3100		1,397,956		1,908,221		1,908,221	510,264						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/18/2018	07/17/2020	154	56,063	363.3600		1,797		1,562		1,562	(236)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/18/2018	07/16/2021	15,499	5,852,770	377.6200		143,987		102,044		102,044	(41,943)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/18/2018	07/16/2021	52,911	19,232,043	363.4800		777,261		635,147		635,147	(142,113)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/18/2018	07/16/2021	86,485	32,119,768	371.3900		990,256		751,312		751,312	(238,945)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/18/2018	07/16/2021	84,826	31,448,354	370.7400		992,463		757,651		757,651	(234,813)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/18/2018	07/16/2021	156,958	58,131,039	370.3600		1,858,385		1,424,731		1,424,731	(433,654)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/18/2018	07/17/2020	12,018	4,368,652	363.5200		139,164		120,712		120,712	(18,453)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/18/2018	07/17/2020	6,436	2,343,758	364.1700		72,597		62,627		62,627	(9,970)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/18/2018	07/17/2020	7,355	2,722,486	370.1700		64,501		52,537		52,537	(11,964)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/18/2018	07/17/2020	9,416	3,494,649	371.1300		79,191		63,840		63,840	(15,351)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/18/2018	07/17/2020	14,508	5,353,628	369.0200		133,761		110,212		110,212	(23,549)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/18/2018	07/16/2021	7,587	2,759,099	363.6600		110,847		90,439		90,439	(20,407)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/18/2018	07/16/2021	14,765	5,367,843	363.5600		216,450		176,686		176,686	(39,764)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/18/2018	07/16/2021	27,688	10,069,200	363.6700		404,518		329,917		329,917	(74,601)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/20/2018	07/19/2019	33,699	12,269,190	364.0800		242,971		215,290		215,290	(27,681)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/20/2018	07/19/2019			390.3200		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/20/2018	07/19/2019	155,474	56,454,280	363.1100		1,254,678		1,127,506		1,127,506	(127,172)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/20/2018	07/19/2019			399.7800		(0)											003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/25/2018	07/21/2020	67	17,602	262.0100		544		451		451	(93)						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/25/2018	07/21/2020	9,015	2,473,301	274.3500		33,807		22,815		22,815	(10,992)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/25/2018	07/21/2020	748	206,387	275.8300		2,529		1,656		1,656	(873)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/25/2018	07/21/2020	3,551	940,161	264.7900		24,499		19,550		19,550	(4,949)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/25/2018	07/21/2020	7,366	2,009,707	272.8500		30,567		21,269		21,269	(9,298)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/25/2018	07/21/2020	1,095	289,035	264.0600		7,881		6,357		6,357	(1,524)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/25/2018	07/21/2020	26,646	7,263,254	272.5800		112,714		78,764		78,764	(33,950)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/25/2018	07/21/2020	16,777	4,589,428	273.5500		66,438		45,575		45,575	(20,863)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/25/2018	07/21/2020	5,860	1,538,969	262.6200		45,826		37,707		37,707	(8,119)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/25/2018	07/21/2020	26,904	7,321,600	272.1400		117,032		82,588		82,588	(34,444)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/25/2018	07/21/2020	4,761	1,264,821	265.6600		31,185		24,576		24,576	(6,609)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/25/2018	07/21/2020	1,127	295,621	262.3100		8,971		7,410		7,410	(1,561)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/25/2018	07/21/2020	405	109,152	269.7900		2,051		1,512		1,512	(540)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/25/2018	07/21/2020	960	260,783	271.6400		4,320		3,075		3,075	(1,245)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/25/2018	07/21/2020	19,152	5,131,344	267.9300		109,165		83,052		83,052	(26,113)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/25/2018	07/21/2020	4,716	1,278,943	271.1900		21,835		15,691		15,691	(6,144)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/25/2018	07/21/2020	27	7,201	265.5200		179		141		141	(38)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/25/2018	07/21/2020	1,075	303,402	282.2400		2,268		1,278		1,278	(991)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/25/2018	07/21/2020	465	121,945	262.2200		3,720		3,077		3,077	(643)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/25/2018	07/21/2020	4,517	1,185,550	262.4500		35,686		29,414		29,414	(6,272)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/25/2018	07/21/2020	235	65,253	277.6600		698		439		439	(259)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/25/2018	07/21/2020	518	144,662	279.0500		1,389		847		847	(542)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/25/2018	07/21/2020	1,798	477,672	265.6200		11,815		9,311		9,311	(2,504)						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/31/2018	07/30/2020	16,946	6,157,019	363.3300		182,509		173,157		173,157	(9,352)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/31/2018	07/30/2021	12,446	4,693,311	377.0800		109,653		84,818		84,818	(24,836)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/31/2018	07/30/2021	63,470	23,014,197	362.6000		900,004		792,275		792,275	(107,729)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/31/2018	07/30/2021	56,985	21,107,396	370.4000		630,259		520,182		520,182	(110,076)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/31/2018	07/30/2021	53,722	19,868,033	369.8300		605,448		502,254		502,254	(103,193)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/31/2018	07/30/2021	111,143	41,074,096	369.5600		1,263,699		1,050,862		1,050,862	(212,836)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/31/2018	07/30/2020	56	21,136	375.0200		362		311		311	(51)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/31/2018	07/30/2020	4,634	1,681,297	362.7800		51,026		48,615		48,615	(2,411)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/31/2018	07/30/2020	7,147	2,641,064	369.5600		58,959		53,344		53,344	(5,615)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/31/2018	07/30/2020	12,217	4,524,788	370.3700		97,247		87,342		87,342	(9,905)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/31/2018	07/30/2020	12,533	4,611,532	367.9400		111,046		101,819		101,819	(9,227)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/31/2018	07/30/2021	14,101	5,118,572	363.0000		197,552		173,340		173,340	(24,212)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/31/2018	07/30/2021	25,679	9,306,699	362.4200		366,187		322,755		322,755	(43,432)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/31/2018	07/30/2021	30,374	11,007,964	362.4200		433,126		381,755		381,755	(51,371)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2020	188	55,217	293.7100		966		889		889	(77)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2020	8,132	2,303,408	283.2600		75,350		74,447		74,447	(903)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2020	3,061	864,887	282.5200		29,466		29,216		29,216	(250)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2020	4,807	1,355,806	282.0700		47,335		47,030		47,030	(305)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2021	13,131	3,644,342	277.5400		190,894		173,620		173,620	(17,274)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2021	936	268,385	286.8500		9,325		8,236		8,236	(1,089)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2021	10,068	2,804,665	278.5700		140,712		130,131		130,131	(10,581)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2021	21,711	6,034,620	277.9500		310,741		288,203		288,203	(22,538)						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2021	11,078	3,192,490	288.1800		104,202		91,252		91,252	(12,949)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2021	29,233	8,116,696	277.6600		423,041		392,889		392,889	(30,152)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2021	730	210,129	287.9900		6,920		6,068		6,068	(853)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2020	990	287,703	290.5300		6,154		5,814		5,814	(340)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2021	2,488	701,969	282.1100		30,237		27,483		27,483	(2,754)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2021	48,979	13,905,121	283.9000		553,075		497,604		497,604	(55,471)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2021	37,133	10,524,232	283.4200		427,716		385,909		385,909	(41,808)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2021	98,805	28,009,341	283.4800		1,135,273		1,023,944		1,023,944	(111,330)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2020	62	17,830	287.2500		465		449		449	(16)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2020	668	186,494	279.0900		7,623		7,665		7,665	42						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2020	334	95,103	284.9700		2,827		2,768		2,768	(59)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2020	7,259	2,029,103	279.5400		81,027		81,339		81,339	312						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2020	986	273,474	277.4500		12,152		12,289		12,289	137						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2020	2,365	669,745	283.2300		21,945		21,686		21,686	(260)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2020	4,972	1,404,466	282.5000		47,900		47,499		47,499	(402)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/02/2018	07/30/2021	1,476	385,673	261.3400		13,237		12,481		12,481	(756)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/02/2018	07/30/2021	75,419	19,752,233	261.9000		659,916		618,697		618,697	(41,219)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/02/2018	07/30/2021	16,213	4,450,617	274.5100		76,849		61,691		61,691	(15,159)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/02/2018	07/30/2021	137,033	35,873,780	261.7900		1,204,517		1,130,930		1,130,930	(73,587)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/02/2018	07/30/2021	14,040	3,812,208	271.5300		77,499		64,968		64,968	(12,532)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/02/2018	07/30/2021	23,743	6,397,209	269.4300		145,548		125,452		125,452	(20,096)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/02/2018	07/30/2021	126,472	33,841,415	267.5800		848,628		748,340		748,340	(100,288)						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/08/2018	08/07/2019	132,208	34,416,295	260.3200		645,173		677,042		677,042	31,869						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/08/2018	08/07/2019			279.1400		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/08/2018	08/07/2019	84,586	22,225,794	262.7600		279,979		267,253		267,253	(12,726)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/08/2018	08/07/2019			273.0800		(0)											003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/13/2018	08/10/2020	4,628	1,668,910	360.6100		59,331		54,026		54,026	(5,305)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/13/2018	08/10/2021	47,928	17,306,721	361.1000		749,590		635,591		635,591	(114,000)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/13/2018	08/10/2021	56,379	20,804,271	369.0100		690,638		548,369		548,369	(142,269)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/13/2018	08/10/2021	55,816	20,559,824	368.3500		698,258		557,778		557,778	(140,480)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/13/2018	08/10/2021	133,630	49,194,692	368.1400		1,682,407		1,346,868		1,346,868	(335,538)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/13/2018	08/10/2020	5,638	2,036,836	361.3000		70,356		63,768		63,768	(6,589)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/13/2018	08/10/2020	6,855	2,515,939	367.0000		67,869		58,923		58,923	(8,945)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/13/2018	08/10/2020	15,111	5,572,189	368.7400		139,025		118,835		118,835	(20,190)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/13/2018	08/10/2020	10,336	3,792,939	366.9600		102,534		89,020		89,020	(13,515)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/13/2018	08/10/2021	9,594	3,466,938	361.3600		148,901		126,003		126,003	(22,898)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/13/2018	08/10/2021	15,916	5,751,713	361.3800		246,857		208,874		208,874	(37,983)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/13/2018	08/10/2021	25,012	9,038,745	361.3700		388,193		328,374		328,374	(59,819)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/13/2018	08/10/2021	12,659	4,760,473	376.0500		122,794		91,040		91,040	(31,754)						003
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30	08/16/2018	08/20/2019	########	40,463,460	2,818.3700		2,080,388		2,677,028		2,677,028	596,639						003
Equity Basket Options CALL - Rainbow Options.	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT09	08/16/2018	08/15/2019	########	48,537,659	2,818.3700		2,227,879		2,927,359		2,927,359	699,481						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/22/2018	08/11/2020	1,854	479,705	258.7100		16,317		15,671		15,671	(646)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/22/2018	08/11/2020	2,224	608,662	273.6900		7,628		6,152		6,152	(1,476)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/22/2018	08/11/2020	22,275	6,015,888	270.0700		98,011		83,358		83,358	(14,653)						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/22/2018	08/11/2020	2,602	707,138	271.8100		10,172		8,442		8,442	(1,730)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/22/2018	08/11/2020	547	143,719	262.6100		3,858		3,576		3,576	(283)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/22/2018	08/11/2020	10,977	2,974,646	270.9900		45,445		38,117		38,117	(7,327)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/22/2018	08/11/2020	14,716	3,827,354	260.0900		119,931		113,838		113,838	(6,093)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/22/2018	08/11/2020	1,090	294,586	270.2600		4,742		4,017		4,017	(725)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/22/2018	08/11/2020	11,112	2,956,763	266.0800		63,340		56,634		56,634	(6,706)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/22/2018	08/20/2021	182	47,103	259.3900		1,952		1,716		1,716	(236)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/22/2018	08/20/2021	78,304	20,305,041	259.3100		844,118		743,044		743,044	(101,075)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/22/2018	08/11/2020	506	130,860	258.7700		4,435		4,258		4,258	(177)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/22/2018	08/20/2021	17,631	4,779,859	271.1100		111,250		85,027		85,027	(26,223)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/22/2018	08/20/2021	129,138	33,491,855	259.3500		1,390,813		1,222,877		1,222,877	(167,936)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/22/2018	08/20/2021	36,525	9,808,872	268.5500		260,425		206,328		206,328	(54,098)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/22/2018	08/20/2021	16,997	4,531,973	266.6400		132,573		107,592		107,592	(24,981)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/22/2018	08/20/2021	131,511	34,796,562	264.5900		1,127,051		937,078		937,078	(189,974)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/22/2018	08/11/2020	277	72,350	261.0500		2,140		2,013		2,013	(127)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/22/2018	08/11/2020	232	65,430	281.7000		437		306		306	(131)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/22/2018	08/11/2020	246	64,495	261.7400		1,826		1,709		1,709	(117)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/22/2018	08/11/2020	1,023	267,532	261.4300		7,726		7,245		7,245	(481)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/22/2018	08/11/2020	131	36,291	276.8000		359		275		275	(84)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/22/2018	08/11/2020	1,572	426,534	271.2800		6,384		5,331		5,331	(1,052)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/22/2018	08/11/2020	9,624	2,607,455	270.9300		40,036		33,584		33,584	(6,452)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/23/2018	08/21/2020	11,308	4,114,602	363.8600		133,437		114,164		114,164	(19,273)						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/23/2018	08/20/2021	41,266	15,010,986	363.7600		616,929		496,534		496,534	(120,395)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/23/2018	08/20/2021	1,670	629,294	376.7300		16,487		11,728		11,728	(4,759)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/23/2018	08/20/2021	87,351	32,457,792	371.5800		1,022,877		767,108		767,108	(255,770)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/23/2018	08/20/2021	50,131	18,612,151	371.2700		592,549		446,032		446,032	(146,517)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/23/2018	08/20/2021	114,779	42,540,682	370.6300		1,385,387		1,048,968		1,048,968	(336,419)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/23/2018	08/21/2020	2,371	863,053	363.9700		27,862		23,814		23,814	(4,048)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/23/2018	08/21/2020	5,509	2,038,323	369.9900		50,464		40,954		40,954	(9,510)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/23/2018	08/21/2020	7,938	2,945,746	371.0900		69,379		55,683		55,683	(13,695)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/23/2018	08/21/2020	11,251	4,157,327	369.5100		105,196		85,757		85,757	(19,439)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/23/2018	08/20/2021	16,068	5,850,929	364.1400		237,482		190,530		190,530	(46,952)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/23/2018	08/20/2021	19,520	7,098,929	363.6700		292,609		235,689		235,689	(56,920)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/23/2018	08/20/2021	17,256	6,279,180	363.8900		256,938		206,595		206,595	(50,342)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/23/2018	08/20/2021	15,183	5,735,522	377.7500		144,698		101,818		101,818	(42,880)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/24/2018	08/23/2019	174,128	63,015,077	361.8900		1,614,164		1,424,827		1,424,827	(189,337)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/24/2018	08/23/2019			399.1800		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/24/2018	08/23/2019	45,734	16,672,670	364.5600		345,747		294,298		294,298	(51,448)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/24/2018	08/23/2019			391.2600		(0)											003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/31/2018	08/28/2020	49	14,526	298.5300		266		172		172	(93)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/31/2018	08/30/2021	142	42,218	298.1900		1,110		686		686	(424)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/31/2018	08/30/2021	9,462	2,690,250	284.3200		132,455		95,155		95,155	(37,299)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/31/2018	08/30/2021	11,648	3,302,981	283.5600		167,821		121,385		121,385	(46,436)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/31/2018	08/30/2021	1,456	431,877	296.6800		12,216		7,699		7,699	(4,516)						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/31/2018	08/30/2021	166	48,449	292.0000		1,707		1,136		1,136	(571)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/31/2018	08/30/2021	20,549	5,851,102	284.7400		283,076		202,583		202,583	(80,493)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/31/2018	08/30/2021	6,562	1,901,861	289.8400		73,838		50,273		50,273	(23,565)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/31/2018	08/30/2021	8,617	2,544,410	295.2700		76,980		49,373		49,373	(27,607)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/31/2018	08/30/2021	26,013	7,399,627	284.4600		362,203		259,875		259,875	(102,328)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/31/2018	08/30/2021	54,587	15,835,665	290.1000		607,722		412,646		412,646	(195,076)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/31/2018	08/28/2020	103	30,373	295.8000		657		443		443	(214)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/31/2018	08/30/2021	50,391	14,617,372	290.0800		561,470		381,319		381,319	(180,150)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/31/2018	08/30/2021	142,619	41,365,345	290.0400		1,591,719		1,081,467		1,081,467	(510,251)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/31/2018	08/28/2020	6,337	1,808,020	285.2900		70,416		53,455		53,455	(16,961)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/31/2018	08/28/2020	4,713	1,336,094	283.5200		56,929		43,901		43,901	(13,028)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/31/2018	08/28/2020	3,010	871,084	289.4100		27,245		19,838		19,838	(7,407)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/31/2018	08/28/2020	6,808	1,973,303	289.8600		60,207		43,631		43,631	(16,575)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/31/2018	08/28/2020	4,856	1,408,249	289.9900		42,658		30,871		30,871	(11,787)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/31/2018	08/28/2020	7,434	2,139,918	287.8400		72,886		53,945		53,945	(18,941)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/31/2018	08/30/2021	600	169,646	282.7300		8,918		6,498		6,498	(2,420)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/05/2018	08/31/2020	603	156,455	259.5300		4,883		4,887		4,887	4						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/05/2018	09/03/2021	1,096	286,293	261.1400		10,579		9,496		9,496	(1,083)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/05/2018	09/03/2021	67,645	17,654,567	260.9900		656,829		590,610		590,610	(66,219)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/05/2018	09/03/2021	11,936	3,256,963	272.8700		66,364		51,974		51,974	(14,390)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/05/2018	09/03/2021	108,200	28,236,917	260.9700		1,051,703		945,703		945,703	(106,000)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/05/2018	09/03/2021	112,852	30,493,671	270.2100		715,480		580,926		580,926	(134,554)						003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/05/2018	09/03/2021	14,348	3,848,459	268.2300		100,146		83,291		83,291	(16,855)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/05/2018	09/03/2021	120,081	31,968,020	266.2200		921,023		784,594		784,594	(136,429)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/05/2018	09/03/2021	413	109,802	265.9600		3,204		2,738		2,738	(465)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/05/2018	08/31/2020	817	211,703	258.9700		6,834		6,865		6,865	30						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/05/2018	08/31/2020	4,073	1,109,346	272.3900		14,662		12,918		12,918	(1,744)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/05/2018	08/31/2020	9,393	2,556,617	272.1800		34,285		30,315		30,315	(3,970)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/05/2018	08/31/2020	16,085	4,363,779	271.3000		62,409		55,783		55,783	(6,625)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/05/2018	08/31/2020	2,747	720,623	262.3700		18,869		18,487		18,487	(382)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/05/2018	08/31/2020	6,293	1,633,871	259.6500		50,655		50,621		50,621	(34)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/05/2018	08/31/2020	1,928	517,197	268.2000		9,198		8,535		8,535	(663)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/05/2018	08/31/2020	19,546	5,180,358	265.0400		114,146		109,268		109,268	(4,878)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/05/2018	09/04/2020	12,914	4,700,365	363.9800		139,082		130,710		130,710	(8,371)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/05/2018	09/03/2021	13,936	5,276,329	378.6000		119,296		90,787		90,787	(28,508)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/05/2018	09/03/2021	37,236	13,563,805	364.2700		511,989		441,626		441,626	(70,364)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/05/2018	09/03/2021	629	237,273	377.4500		5,601		4,313		4,313	(1,288)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/05/2018	09/03/2021	58,589	21,797,537	372.0400		627,491		508,383		508,383	(119,108)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/05/2018	09/03/2021	66,386	24,662,395	371.5000		723,607		589,239		589,239	(134,368)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/05/2018	09/03/2021	125,401	46,540,047	371.1300		1,384,426		1,130,379		1,130,379	(254,047)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/05/2018	09/04/2020	2,124	773,626	364.2600		22,598		21,214		21,214	(1,383)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/05/2018	09/04/2020	8,082	2,993,641	370.4300		66,107		59,398		59,398	(6,709)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/05/2018	09/04/2020	11,557	4,295,555	371.7000		89,332		79,452		79,452	(9,880)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/05/2018	09/04/2020	340	126,355	371.3800		2,667		2,379		2,379	(288)						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/05/2018	09/04/2020	10,457	3,870,486	370.1300		86,689		78,065		78,065	(8,624)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/05/2018	09/03/2021	10,289	3,745,522	364.0200		142,610		123,209		123,209	(19,402)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/05/2018	09/03/2021	16,478	6,003,107	364.3000		226,414		195,215		195,215	(31,199)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/05/2018	09/03/2021	28,543	10,395,766	364.2100		393,327		339,312		339,312	(54,015)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/06/2018	08/30/2019	111,293	28,867,080	259.3800		567,592		591,152		591,152	23,559						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/06/2018	08/30/2019			275.4800		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/06/2018	08/30/2019	50,718	13,240,535	261.0600		182,079		172,225		172,225	(9,854)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/06/2018	08/30/2019			270.1500		(0)											003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30	09/18/2018	09/13/2019	########	51,302,191	2,904.9800		1,997,810		2,206,838		2,206,838	209,028						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30	09/18/2018	09/13/2019	########	45,812,454	2,904.9800		1,968,836		2,177,575		2,177,575	208,739						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/20/2018	09/18/2020	7,219	2,609,654	361.5200		90,954		82,460		82,460	(8,494)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/20/2018	09/17/2021	14,416	5,414,445	375.5900		143,870		108,322		108,322	(35,549)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/20/2018	09/17/2021	34,325	12,399,411	361.2400		540,269		458,358		458,358	(81,911)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/20/2018	09/17/2021	458	170,987	373.5300		4,898		3,758		3,758	(1,140)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/20/2018	09/17/2021	97,511	36,001,002	369.2000		1,201,334		958,029		958,029	(243,304)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/20/2018	09/17/2021	73,935	27,268,858	368.8200		921,975		737,626		737,626	(184,348)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/20/2018	09/17/2021	134,695	49,620,313	368.3900		1,702,546		1,367,204		1,367,204	(335,341)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/20/2018	09/18/2020	4,647	1,678,839	361.2800		59,062		53,658		53,658	(5,405)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/20/2018	09/18/2020	7,341	2,699,014	367.6400		72,240		62,841		62,841	(9,399)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/20/2018	09/18/2020	6,288	2,316,758	368.4500		59,797		51,698		51,698	(8,100)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/20/2018	09/18/2020	123	45,264	368.6900		1,155		997		997	(158)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/20/2018	09/18/2020	13,925	5,109,709	366.9400		141,062		123,368		123,368	(17,694)						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/20/2018	09/17/2021	14,613	5,284,248	361.6200		227,374		192,425		192,425	(34,949)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/20/2018	09/17/2021	25,950	9,383,631	361.6100		404,035		341,839		341,839	(62,196)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/20/2018	09/17/2021	28,292	10,225,516	361.4300		442,767		375,172		375,172	(67,595)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/21/2018	09/20/2019	33,022	12,044,981	364.7600		253,937		212,194		212,194	(41,743)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/21/2018	09/20/2019			390.3100		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/21/2018	09/20/2019	160,446	58,118,528	362.2300		1,517,824		1,316,918		1,316,918	(200,906)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/21/2018	09/20/2019			399.3400		(0)											003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/26/2018	09/24/2021	635	165,743	261.1400		6,753		5,540		5,540	(1,213)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/26/2018	09/24/2021	94,696	24,615,398	259.9400		1,058,706		879,887		879,887	(178,820)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/26/2018	09/24/2021	28,029	7,631,132	272.2600		180,506		128,786		128,786	(51,720)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/26/2018	09/24/2021	174,506	45,399,382	260.1600		1,933,522		1,603,132		1,603,132	(330,390)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/26/2018	09/24/2021	77,868	20,933,982	268.8400		589,459		441,178		441,178	(148,281)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/26/2018	09/24/2021	35,677	9,567,109	268.1600		278,636		210,462		210,462	(68,175)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/26/2018	09/24/2021	222,883	59,117,508	265.2400		1,985,888		1,556,071		1,556,071	(429,817)						003
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants											318,100,586	222,605,467	0	619,684,325	XX	619,684,325	(200,859,084)	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other											318,100,586	222,605,467	0	619,684,325	XX	619,684,325	(200,859,084)	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants											318,100,586	222,605,467	0	619,684,325	XX	619,684,325	(200,859,084)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options											318,100,586	222,605,467	0	619,684,325	XX	619,684,325	(200,859,084)	0	0	0	0	XXX	XXX
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)			612,492	2,733,500		388,674		1,403,500			501,219		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)			216,582	4,738,000		3,213,741		964,000			395,140		100 / 100

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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)			158,556	(364,100)		(1,293,938)		441,100			160,962		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)			154,863	(364,100)		(1,390,408)		441,100			183,295		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)			109,816	2,719,000		1,894,699		482,000			208,149		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)			1,030,016	235,216		(1,385,624)		371,365			550,643		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)			135,692	2,722,000		778,220		964,000			396,188		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)			293,701	3,872,600		1,090,193		1,638,800			667,907		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)			108,547	201,500		(734,707)		626,600			308,605		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)			235,174	(140,300)		(1,017,265)		1,108,600			425,256		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 92927KB@0	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/27/2016	11/15/2026		16,218,250	3.143 USD (1.2 EUR)			230,177	(607,550)		(1,425,609)		581,450			231,238		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1591#AV4	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/01/2016	02/20/2027		10,994,400	3.2225 USD (2.52 GBP)			40,251	(733,500)		(1,446,671)		433,800			159,298		100 / 100
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- G294A@ AD1	D 1	Currency	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	03/09/2017	03/15/2027		15,672,616	3.805 USD (0.49 JPY)			386,023	(158,518)		(369,308)		141,889			227,931		100 / 100
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- G294A@ AE9	D 1	Currency	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	03/09/2017	03/15/2029		15,672,616	3.91 USD (0.58 JPY)			387,118	(158,518)		(384,072)		141,889			253,478		100 / 100
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- L2289#AA9	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	05/02/2017	05/11/2027		29,946,524	3.356 USD (0.3 JPY)			685,631	395,076		(486,408)		264,859			439,522		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G7996#AA8	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	05/24/2017	08/17/2027		32,436,500	3.748 USD (1.77 EUR)			457,969	(1,215,100)		(2,946,399)		1,162,900			483,427		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G7996#AA8	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	05/24/2017	08/17/2027		3,355,500	3.748 USD (1.77 EUR)			47,376	(125,700)		(304,800)		120,300			50,010		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AK2	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/02/2017	06/26/2029		45,052,000	3.99 USD (2.8 GBP)			345,808	(556,500)		(1,845,555)		1,687,000			738,400		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G2616#AM3	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/08/2017	09/13/2027		34,782,000	3.9875 USD (1.96 EUR)			495,869	(1,190,400)		(2,986,544)		1,243,100			520,537		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 887389E@9	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/22/2017	09/07/2027		23,516,000	3.973 USD (2.02 EUR)			337,703	308,000		(927,644)		802,000			351,611		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G6076#AA3	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/18/2017	12/31/2042		14,192,559	4.416 USD (3.12 GBP)			138,980	129,504		(287,645)		520,174			349,584		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G6076#AA3	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/18/2017	12/31/2042		20,000,041	4.416 USD (3.12 GBP)			195,849	182,496		(405,347)		733,026			492,632		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G8781@AD1	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/24/2018	04/22/2028		49,747,250	3.821 USD (2.45 GBP)			409,545	4,138,750		3,955,447		4,138,750			769,360		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G7737#AD6	D 1	Currency	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	01/25/2018	03/14/2033		11,435,200	4.448 USD (3.02 GBP)			105,126	1,010,400		1,079,366		1,010,400			217,442		100 / 100

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G7737#AD6	D 1	Currency	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	01/25/2018	03/14/2033		14,294,000	4.448 USD (3.02 GBP)			131,408	1,263,000		1,349,207		1,263,000			271,802		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- N7591#AA9	D 1	Currency	Societe Generale.	O2RNE8IBXP4R0TD8PU41	04/06/2018	03/31/2036		12,400,000	4.693 USD (2.47 EUR)			143,094	796,000		598,774		796,000			259,456		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- N7591#AA9	D 1	Currency	Societe Generale.	O2RNE8IBXP4R0TD8PU41	04/06/2018	03/31/2036		8,680,000	4.693 USD (2.47 EUR)			100,166	557,200		419,142		557,200			181,619		100 / 100
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G1591#BD3	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/22/2018	06/17/2030		9,753,800	4.2845 USD (EURIBOR 6 Months GBP)			120,727	632,100		747,014		632,100			166,962		100 / 100
Pay Floating EUR Receive Fixed USD Currency Swap	AFS Bond -- G1591#BB7	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/22/2018	06/17/2028		22,184,100	4.1975 USD (EURIBOR 6 Months EUR)			269,007	1,296,900		1,469,322		1,296,900			345,826		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G3076*AD8	D 1	Currency	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	06/14/2018	06/29/2030		10,503,900	5.309 USD (2.78 EUR)			68,315	60,300		77,253		60,300			180,054		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G3076*AD8	D 1	Currency	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	06/14/2018	06/29/2030		10,503,900	5.309 USD (2.78 EUR)			68,315	60,300		77,253		60,300			180,054		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G8287#AA4	D 1	Currency	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	06/27/2018	09/27/2030		11,844,000	4.19 USD (2.74 GBP)			1,944	116,100		105,815		116,100			205,144		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G7898#AA7	D 1	Currency	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	06/27/2018	09/27/2030		11,844,000	4.19 USD (2.74 GBP)			1,944	116,100		105,815		116,100			205,144		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- TBD	D 1	Currency	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	08/07/2018	11/07/2028		16,828,500	4.1913 USD (2.72 GBP)				(111,800)		(42,572)	1	(111,800)			267,572		100 / 100
0879999. Total-Swaps-Hedging Effective-Foreign Exchange											0	0	8,223,783	22,557,955	XX	(2,330,583)	1	26,208,802	0	0	11,345,466	XXX	XXX
0909999. Total-Swaps-Hedging Effective											0	0	8,223,783	22,557,955	XX	(2,330,583)	1	26,208,802	0	0	11,345,466	XXX	XXX
1179999. Total-Swaps-Foreign Exchange											0	0	8,223,783	22,557,955	XX	(2,330,583)	1	26,208,802	0	0	11,345,466	XXX	XXX
1209999. Total-Swaps											0	0	8,223,783	22,557,955	XX	(2,330,583)	1	26,208,802	0	0	11,345,466	XXX	XXX
1399999. Total-Hedging Effective											0	0	8,223,783	22,557,955	XX	(2,330,583)	1	26,208,802	0	0	11,345,466	XXX	XXX
1409999. Total-Hedging Other											318,100,586	222,605,467	0	619,684,325	XX	619,684,325	(200,859,084)	0	0	0	0	XXX	XXX
1449999. TOTAL											318,100,586	222,605,467	8,223,783	642,242,280	XX	617,353,742	(200,859,083)	26,208,802	0	0	11,345,466	XXX	XXX

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(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 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)

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																					
ESZ8	1,187	171,881,008	S&P 500 E-Mini Index Future Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	12/15/2018	CME SNZ2OJLFK8MNNCLQOF39	09/15/2018	2,896.0574	2,919.0000	(53,415)					1,361,642	1,361,642	6,640,749	1	50
ESZ8	2,772	401,135,128	S&P 500 E-Mini Index Future Futures	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity / Index	12/15/2018	CME SNZ2OJLFK8MNNCLQOF39	09/15/2018	2,894.1928	2,919.0000	(124,740)					3,438,272	3,438,272	15,508,136	1	50
MFZ8	1,432	139,364,592	MSCI EAFE Mini Index Future Futures	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity / Index	12/15/2018	ICE 5493004R83R1LVX2IL36	09/15/2018	1,946.4328	1,975.5000	(1,281,592)					2,081,208	2,081,208	8,011,418	1	50
12829999. Total-Long Futures-Hedging Other												(1,459,747)	0	0	0	0	6,881,122	6,881,122	30,160,303	XXX	XXX
1329999. Total-Long Futures												(1,459,747)	0	0	0	0	6,881,122	6,881,122	30,160,303	XXX	XXX
Short Futures																					
Hedging Other																					
NQZ8	7	1,056,318	NASDAQ 100 E-Mini Future Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	12/15/2018	CME SNZ2OJLFK8MNNCLQOF39	09/15/2018	7,545.1275	7,655.2500	280					(15,417)	(15,417)	39,162	1	20
DMZ8	6	790,365	DJIA E-Mini Index Future Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	12/15/2018	CBT 549300EX04Q2QBFQTQ27	09/15/2018	263.4551	264.7600	(90)					(3,915)	(3,915)	33,567	1	500
13429999. Total-Short Futures-Hedging Other												190	0	0	0	0	(19,332)	(19,332)	72,729	XXX	XXX
1389999. Total-Short Futures												190	0	0	0	0	(19,332)	(19,332)	72,729	XXX	XXX
1409999. Total-Hedging Other												(1,459,557)	0	0	0	0	6,861,790	6,861,790	30,233,032	XXX	XXX
1449999. TOTAL												(1,459,557)	0	0	0	0	6,861,790	6,861,790	30,233,032	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America	20,748,316	9,484,716	30,233,032
Total Net Cash Deposits	20,748,316	9,484,716	30,233,032

(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	30,233,032		30,233,032	280	(1,459,837)	280	30,233,032	30,233,032
NAIC 1 Designation												
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	Y	Y	1,615,000	6,375,750	(1,190,400)	3,570,350	6,171,782	(3,914,188)	642,594	2,154,296	2,154,296
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y			(696,800)	0		(2,862,820)	0	1,163,655	466,855
Citibank NA	E57ODZWZ7FF32TWEFA76	Y	Y		9,754,392	(2,681,850)	7,072,542	4,303,934	(9,423,208)	0	4,128,006	4,128,006
Credit Suisse Intl	E58DKGMJYYYJLN8C3868.	Y	Y	12,003,000	12,023,979		20,979	12,023,979		20,979		0
Goldman Sachs Group	FOR8UP27PHTHYVLBNG30	Y	Y	19,689,000	19,714,464		25,464	19,714,464		25,464		0
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804...	Y	Y			(728,200)	0		(2,684,346)	0	344,257	0
JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	Y	Y	494,480,000	515,243,947		20,763,947	512,475,865		17,995,865	604,336	604,336
Merrill Lynch Capital Svcs	GDWTXX036O1TB7DW3U69	Y	Y		2,733,500		2,733,500	388,674		388,674	501,219	501,219
Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653.	Y	Y	8,556,000	8,548,769		0	8,548,769		0		0
Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	Y	Y	1,220,000	2,626,200	(428,836)	977,364	2,794,708	(795,952)	778,756	2,008,622	2,008,622
Societe Generale	O2RNE8IBXP4R0TD8PU41..	Y	Y	17,487,000	17,781,386		294,386	17,446,102		0	441,075	441,075
UBS AG	BFM8T61CT2L1QCEMIK50..	Y	Y	31,884,000	33,425,945		1,541,945	33,425,945		1,541,945		0
Wells Fargo & Co	KB1H1DSPRFMYMCUFXT09	Y	Y	19,735,000	19,740,035		5,035	19,740,035		5,035		0
0299999. Total NAIC 1 Designation				606,669,000	647,968,366	(5,726,086)	37,005,511	637,034,256	(19,680,514)	21,399,313	11,345,466	10,304,409
0999999. Gross Totals				606,669,000	678,201,398	(5,726,086)	67,238,543	637,034,536	(21,140,351)	21,399,593	41,578,498	40,537,441
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					678,201,398	(5,726,086)						

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SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Bank of America Corp - CBT 549300EX04Q2QBFQTQ27	Cash		Cash	33,567	33,567	33,567		I
Bank of America Corp - CME SNZ2OJLFK8MNNCLQOF39	Cash		Cash	22,188,047	22,188,047	22,188,047		I
Bank of America Corp - ICE 5493004R83R1LVX2IL36	Cash		Cash	8,011,418	8,011,418	8,011,418		I
BNP Paribas - OTC R0MUWSFPU8MPRO8K5P83	Cash		Cash	3,297,000	3,297,000	3,297,000		V
Citibank NA - OTC E57ODZWZ7FF32TWEFA76	Cash		Cash	6,326,000	6,326,000	6,326,000		V
HSBC Bank - OTC 1IE8VN30JCEQV1H4R804	Cash		Cash	3,065,000	3,065,000	3,065,000		V
0199999. Totals				42,921,032	42,921,032	42,921,032	XXX	XXX
Collateral Pledged to Reporting Entity								
Barclays Bank PLC - OTC G5GSEF7VJP5I7OUK5573	Cash		Cash	1,615,000	1,615,000	XXX		V
Credit Suisse Intl - OTC E58DKGMJYYYJLN8C3868	Cash		Cash	12,003,000	12,003,000	XXX		V
Goldman Sachs Group - OTC FOR8UP27PHTHYVLBNG30	Cash		Cash	19,689,000	19,689,000	XXX		V
JPMorgan Chase & Co - OTC 7H6GLXDRUGQFU57RNE97	Cash		Cash	494,480,000	494,480,000	XXX		V
Morgan Stanley & Co International Ltd - OTC 4PQUHN3JPFGFNF3BB653	Cash		Cash	8,556,000	8,556,000	XXX		V
Royal Bank of Scotland PLC - OTC RR3QWICWWIPCS8A4S074	Cash		Cash	1,220,000	1,220,000	XXX		V
Societe General - OTC O2RNE8IBXP4R0TD8PU41	Cash		Cash	17,487,000	17,487,000	XXX		V
UBS AG - OTC BFM8T61CT2L1QCEMIK50	Cash		Cash	31,884,000	31,884,000	XXX		V
Wells Fargo - OTC KB1H1DSPRFMYMCUFXT09	Cash		Cash	19,735,000	19,735,000	XXX		V
0299999. Totals				606,669,000	606,669,000	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY			116,101,931	116,101,931	10/01/2018
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			116,101,931	116,101,931	XXX
9999999.	Totals			116,101,931	116,101,931	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....23,408,201 Book/Adjusted Carrying Value $.....23,408,201
2. Average balance for the year: Fair Value $.....124,672,192 Book/Adjusted Carrying Value $.....124,672,192
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....0 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 6: $.....0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of New York Mellon..... New York, NY.....	.....	.....	.....	.....	796,452	108,426	6,294,369	XXX
JP Morgan Chase..... New York, NY.....	.....	.....	.....	.....	13,909,447	19,545,731	14,409,691	XXX
0199998. Deposits in.....2 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX	.....	.....	132,807	118,932	46,780	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	14,838,706	19,773,089	20,750,840	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	14,838,706	19,773,089	20,750,840	XXX
0599999. Total Cash.....	XXX	XXX	0	0	14,838,706	19,773,089	20,750,840	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE