LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ended December 31, 2018

of the Condition and Affairs of the

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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

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

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

Statutory Home Office: ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)*

Main Administrative Office: ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 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 *(Name)* 614-249-1545 *(Area Code) (Telephone Number)*

STATACCT@NATIONWIDE.COM *(E-Mail Address)* 877-669-5908 *(Fax Number)*

OFFICERS

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

OTHER

TINA SUTTON AMBROZY	SVP-NF SALES & DIST	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 11th day of February 2019

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

HEATHER A SMILEY
NOTARY PUBLIC - OHIO
MY COMMISSION EXPIRES 10/18/2023

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	2,175,227	0.0	2,175,227		2,175,227	0.0
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies	23,389,312	0.1	23,389,312		23,389,312	0.1
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	121,138,705	0.5	121,138,705		121,138,705	0.5
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	97,022,685	0.4	97,022,685		97,022,685	0.4
1.43 Revenue and assessment obligations	1,071,076,131	4.4	1,071,076,131		1,071,076,131	4.4
1.44 Industrial development and similar obligations		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	29,427	0.0	29,427		29,427	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	482,417,021	2.0	482,417,021		482,417,021	2.0
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	27,225,198	0.1	27,225,198		27,225,198	0.1
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521		0.0			0	0.0
1.523 All other	565,382,094	2.3	565,382,094		565,382,094	2.3
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	12,702,720,964	52.8	12,702,720,964		12,702,720,964	52.8
2.2 Unaffiliated non-U.S. securities (including Canada)	2,744,566,549	11.4	2,744,566,549		2,744,566,549	11.4
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated	2,631,982	0.0	2,631,982		2,631,982	0.0
3.4 Other equity securities:						
3.41 Affiliated		0.0			0	0.0
3.42 Unaffiliated	5,872,751	0.0	5,872,751		5,872,751	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties	1,458,863,827	6.1	1,458,863,827		1,458,863,827	6.1
4.5 Commercial loans	3,024,220,018	12.6	3,024,220,018		3,024,220,018	12.6
4.6 Mezzanine real estate loans	40,238,723	0.2	40,238,723		40,238,723	0.2
5. Real estate investments:						
5.1 Property occupied by company		0.0			0	0.0
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)		0.0			0	0.0
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans	103,546,100	0.4	103,546,100		103,546,100	0.4
7. Derivatives	473,322,826	2.0	473,322,826		473,322,826	2.0
8. Receivables for securities		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)	94,467,939	0.4	94,467,939	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	685,683,212	2.8	685,683,212	94,467,939	780,151,151	3.2
11. Other invested assets	346,058,450	1.4	346,058,451		346,058,451	1.4
12. Total invested assets	24,072,049,141	100.0	24,072,049,142	94,467,939	24,072,049,142	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11		
	8.2 Totals, Part 3, Column 9		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		0

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		3,415,790,478
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	1,187,553,035	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	34,583,435	1,222,136,470
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	2,542,603	
	3.2 Totals, Part 3, Column 11	617,469	3,160,073
4.	Accrual of discount		1,170,351
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		0
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		102,404,961
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:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		4,539,852,411
12.	Total valuation allowance		(16,529,844)
13.	Subtotal (Line 11 plus Line 12)		4,523,322,567
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		4,523,322,567

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		163,248,482
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	29,320,852	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	68,458,429	97,779,281
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	7,321,828	
	5.2 Totals, Part 3, Column 9		7,321,828
6.	Total gain (loss) on disposals, Part 3, Column 19		159,459
7.	Deduct amounts received on disposals, Part 3, Column 16		21,526,097
8.	Deduct amortization of premium and depreciation		1,397,777
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(6,593)	
	9.2 Totals, Part 3, Column 14		(6,593)
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		245,578,583
12.	Deduct total nonadmitted amounts		784,994
13.	Statement value at end of current period (Line 11 minus Line 12)		244,793,589

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		13,191,290,587
2.	Cost of bonds and stocks acquired, Part 3, Column 7		5,741,847,160
3.	Accrual of discount		8,033,431
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(15,669)	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	(52,438)	
	4.4 Part 4, Column 11	15,956	(52,151)
5.	Total gain (loss) on disposals, Part 4, Column 19		(1,896,035)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		1,045,359,196
7.	Deduct amortization of premium		20,588,640
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	(31,931,001)	
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		(31,931,001)
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14	725,068	
	9.4 Part 4, Column 13		725,068
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5R, Line 5R(2)		5,028,952
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		17,845,648,039
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		17,845,648,039

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	7,413,968	7,774,575	7,425,144	7,417,839
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	7,413,968	7,774,575	7,425,144	7,417,839
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	121,138,706	125,065,488	121,989,282	112,635,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	97,022,684	97,456,227	97,632,001	91,240,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	1,598,898,346	1,632,490,451	1,594,562,971	1,558,327,196
Industrial and Miscellaneous,	8. United States	13,268,103,053	12,921,322,202	13,310,605,165	13,215,324,274
SVO Identified Funds, Bank Loans	9. Canada	506,762,097	502,888,459	508,279,510	499,422,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	2,237,804,452	2,176,255,950	2,268,695,056	2,227,485,401
	11. Totals	16,012,669,602	15,600,466,611	16,087,579,731	15,942,231,675
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	17,837,143,306	17,463,253,352	17,909,189,129	17,711,851,710
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	8,504,733	8,504,733	8,529,549	
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	8,504,733	8,504,733	8,529,549	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	8,504,733	8,504,733	8,529,549	
	26. Total Stocks	8,504,733	8,504,733	8,529,549	
	27. Total Bonds and Stocks	17,845,648,039	17,471,758,085	17,917,718,678	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1	1,536,699	5,754,777	122,492			XXX	7,413,968	0.0	7,870,552	0.1	7,413,968	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	1,536,699	5,754,777	122,492	0	0	XXX	7,413,968	0.0	7,870,552	0.1	7,413,968	0
2. **All Other Governments**												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1			42,948,308	41,659,084	31,459,758	XXX	116,067,150	0.7	56,416,997	0.4	116,067,150	
3.2 NAIC 2				5,071,556		XXX	5,071,556	0.0	5,073,964	0.0	5,071,556	
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	0	42,948,308	46,730,640	31,459,758	XXX	121,138,706	0.7	61,490,961	0.5	121,138,706	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1			7,137,398	39,372,702	40,512,584	XXX	87,022,684	0.5	69,710,209	0.5	87,022,684	
4.2 NAIC 2				10,000,000		XXX	10,000,000	0.1	10,000,000	0.1	10,000,000	
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	0	7,137,398	49,372,702	40,512,584	XXX	97,022,684	0.5	79,710,209	0.6	97,022,684	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	66,024,457	168,601,618	261,407,199	492,126,896	593,101,926	XXX	1,581,262,096	8.9	1,268,386,231	9.6	1,581,262,096	
5.2 NAIC 2					17,636,250	XXX	17,636,250	0.1	27,168,421	0.2	17,636,250	
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	66,024,457	168,601,618	261,407,199	492,126,896	610,738,176	XXX	1,598,898,346	9.0	1,295,554,652	9.8	1,598,898,346	0

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	112,163,378	515,641,801	3,489,209,210	538,743,561	2,022,285,941	XXX	6,678,043,891	37.4	4,976,009,700	37.7	4,850,512,823	1,827,531,068
6.2 NAIC 2	121,247,326	793,455,821	4,626,305,382	680,701,286	2,098,372,395	XXX	8,320,082,210	46.6	6,008,662,039	45.6	5,759,175,948	2,560,906,262
6.3 NAIC 3	27,939,166	219,278,015	458,267,138	4,054,808	38,151,067	XXX	747,690,194	4.2	587,206,145	4.5	408,855,055	338,835,139
6.4 NAIC 4	6,473,064	41,273,353	113,881,101	3,491,100	26,310,300	XXX	191,428,918	1.1	155,614,339	1.2	93,523,433	97,905,485
6.5 NAIC 5	20,029	112,291	4,156,435		5,953,123	XXX	10,241,878	0.1	11,981,870	0.1	10,241,878	
6.6 NAIC 6	13,593	70,165	137,766	110,632		XXX	332,156	0.0	433,546	0.0	332,156	
6.7 Totals	267,856,556	1,569,831,446	8,691,957,032	1,227,101,387	4,191,072,826	XXX	15,947,819,247	89.4	11,739,907,639	89.0	11,122,641,293	4,825,177,954
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Bank Loans**												
10.1 NAIC 1						XXX	0	0.0	XXX	XXX		
10.2 NAIC 2		4,596,475				XXX	4,596,475	0.0	XXX	XXX	4,596,475	
10.3 NAIC 3		18,242,672	23,165,248			XXX	41,407,920	0.2	XXX	XXX	32,601,866	8,806,054
10.4 NAIC 4		10,178,399	8,667,567			XXX	18,845,966	0.1	XXX	XXX	8,845,966	10,000,000
10.5 NAIC 5						XXX	0	0.0	XXX	XXX		
10.6 NAIC 6						XXX	0	0.0	XXX	XXX		
10.7 Totals	0	33,017,546	31,832,815	0	0	XXX	64,850,361	0.4	XXX	XXX	46,044,307	18,806,054

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. **Total Bonds Current Year**												
11.1 NAIC 1	(d) 179,724,534	689,998,196	3,800,824,607	1,111,902,243	2,687,360,209	0	8,469,809,789	47.5	XXX	XXX	6,642,278,721	1,827,531,068
11.2 NAIC 2	(d) 121,247,326	798,052,296	4,626,305,382	695,772,842	2,116,008,645	0	8,357,386,491	46.9	XXX	XXX	5,796,480,229	2,560,906,262
11.3 NAIC 3	(d) 27,939,166	237,520,687	481,432,386	4,054,808	38,151,067	0	789,098,114	4.4	XXX	XXX	441,456,921	347,641,193
11.4 NAIC 4	(d) 6,473,064	51,451,752	122,548,668	3,491,100	26,310,300	0	210,274,884	1.2	XXX	XXX	102,369,399	107,905,485
11.5 NAIC 5	(d) 20,029	112,291	4,156,435	0	5,953,123	0	(c) 10,241,878	0.1	XXX	XXX	10,241,878	0
11.6 NAIC 6	(d) 13,593	70,165	137,766	110,632	0	0	(c) 332,156	0.0	XXX	XXX	332,156	0
11.7 Totals	335,417,712	1,777,205,387	9,035,405,244	1,815,331,625	4,873,783,344	0	(b) 17,837,143,312	100.0	XXX	XXX	12,993,159,304	4,843,984,008
11.8 Line 11.7 as a % of Col. 7	1.9	10.0	50.7	10.2	27.3	0.0	100.0	XXX	XXX	XXX	72.8	27.2
12. **Total Bonds Prior Year**												
12.1 NAIC 1	252,164,389	601,511,027	2,481,953,474	823,060,577	2,219,704,222		XXX	XXX	6,378,393,689	48.4	4,901,287,276	1,477,106,413
12.2 NAIC 2	116,634,592	698,456,727	3,155,984,108	540,262,911	1,539,566,086		XXX	XXX	6,050,904,424	45.9	4,145,521,174	1,905,383,249
12.3 NAIC 3	35,023,159	217,575,448	284,455,052	20,830,073	29,322,413		XXX	XXX	587,206,145	4.5	368,666,743	218,539,403
12.4 NAIC 4	4,709,577	67,638,705	48,870,794	5,663,493	28,731,770		XXX	XXX	155,614,339	1.2	91,381,779	64,232,560
12.5 NAIC 5	3,065,113	328,030	7,132,559	1,456,168			XXX	XXX	(c) 11,981,870	0.1	2,531,386	9,450,484
12.6 NAIC 6	15,488	79,945	156,969	181,144			XXX	XXX	(c) 433,546	0.0	433,545	
12.7 Totals	411,612,318	1,585,589,882	5,978,552,956	1,391,454,366	3,817,324,491	0	XXX	XXX	(b) 13,184,534,013	100.0	9,509,821,903	3,674,712,109
12.8 Line 12.7 as a % of Col. 9	3.1	12.0	45.3	10.6	29.0	0.0	XXX	XXX	100.0	XXX	72.1	27.9
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	134,056,921	505,973,855	2,841,359,044	774,388,742	2,386,500,159		6,642,278,721	37.2	4,901,287,276	37.2	6,642,278,721	XXX
13.2 NAIC 2	108,933,335	569,248,900	2,889,964,119	260,947,917	1,967,385,958		5,796,480,229	32.5	4,145,521,174	31.4	5,796,480,229	XXX
13.3 NAIC 3	16,599,472	135,733,996	249,822,445	1,149,941	38,151,067		441,456,921	2.5	368,666,743	2.8	441,456,921	XXX
13.4 NAIC 4	1,721,851	14,674,544	56,171,604	3,491,100	26,310,300		102,369,399	0.6	91,381,779	0.7	102,369,399	XXX
13.5 NAIC 5	20,029	112,291	4,156,435		5,953,123		10,241,878	0.1	2,531,386	0.0	10,241,878	XXX
13.6 NAIC 6	13,593	70,165	137,766	110,632			332,156	0.0	433,545	0.0	332,156	XXX
13.7 Totals	261,345,201	1,225,813,751	6,041,611,413	1,040,088,332	4,424,300,607	0	12,993,159,304	72.8	9,509,821,903	72.1	12,993,159,304	XXX
13.8 Line 13.7 as a % of Col. 7	2.0	9.4	46.5	8.0	34.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	1.5	6.9	33.9	5.8	24.8	0.0	72.8	XXX	XXX	XXX	72.8	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	45,667,613	184,024,341	959,465,563	337,513,501	300,860,050		1,827,531,068	10.2	1,477,106,413	11.2	XXX	1,827,531,068
14.2 NAIC 2	12,313,991	228,803,396	1,736,341,263	434,824,925	148,622,687		2,560,906,262	14.4	1,905,383,249	14.5	XXX	2,560,906,262
14.3 NAIC 3	11,339,694	101,786,691	231,609,941	2,904,867			347,641,193	1.9	218,539,403	1.7	XXX	347,641,193
14.4 NAIC 4	4,751,213	36,777,208	66,377,064				107,905,485	0.6	64,232,560	0.5	XXX	107,905,485
14.5 NAIC 5							0	0.0	9,450,484	0.1	XXX	0
14.6 NAIC 6							0	0.0	0	0.0	XXX	0
14.7 Totals	74,072,511	551,391,636	2,993,793,831	775,243,293	449,482,737	0	4,843,984,008	27.2	3,674,712,109	27.9	XXX	4,843,984,008
14.8 Line 14.7 as a % of Col. 7	1.5	11.4	61.8	16.0	9.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.4	3.1	16.8	4.3	2.5	0.0	27.2	XXX	XXX	XXX	XXX	27.2

(a) Includes $.....2,014,084,013 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....615,230,098 current year of bonds with Z designations, $.....391,337,315 prior year of bonds with Z designations and $.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $.....0 current year of bonds with 5GI designations, $.....230,696 prior year of bonds with 5* or 5GI designations and $.....0 current year, $.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) 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 D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.1 Issuer Obligations	1,449,912	5,597,390	117,923			XXX	7,165,225	0.0	7,546,371	0.1	7,165,225	
1.2 Residential Mortgage-Backed Securities	86,787	157,387	4,569			XXX	248,743	0.0	324,181	0.0	248,743	
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.5 Totals	1,536,699	5,754,777	122,492	0	0	XXX	7,413,968	0.0	7,870,552	0.1	7,413,968	0
2. **All Other Governments**												
2.1 Issuer Obligations						XXX	0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.1 Issuer Obligations			42,948,308	46,730,639	31,459,758	XXX	121,138,705	0.7	61,490,961	0.5	121,138,705	
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.5 Totals	0	0	42,948,308	46,730,639	31,459,758	XXX	121,138,705	0.7	61,490,961	0.5	121,138,705	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations			7,137,398	49,372,702	40,512,584	XXX	97,022,684	0.5	79,710,209	0.6	97,022,684	
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.5 Totals	0	0	7,137,398	49,372,702	40,512,584	XXX	97,022,684	0.5	79,710,209	0.6	97,022,684	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	20,258,018	22,160,000	134,656,705	360,454,004	550,116,717	XXX	1,087,645,444	6.1	841,741,272	6.4	1,087,645,444	
5.2 Residential Mortgage-Backed Securities	45,766,439	146,441,618	124,920,494	131,672,892	60,621,459	XXX	509,422,902	2.9	442,839,212	3.4	509,422,902	
5.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	7,179,167	0.1		
5.4 Other Loan-Backed and Structured Securities			1,830,000			XXX	1,830,000	0.0	3,795,000	0.0	1,830,000	
5.5 Totals	66,024,457	168,601,618	261,407,199	492,126,896	610,738,176	XXX	1,598,898,346	9.0	1,295,554,651	9.8	1,598,898,346	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	229,346,565	1,467,887,896	8,099,861,706	1,178,638,565	4,180,647,107	XXX	15,156,381,839	85.0	11,252,751,418	85.3	10,518,786,385	4,637,595,454
6.2 Residential Mortgage-Backed Securities	9,397,997	29,487,696	18,874,083	17,188,944	10,425,720	XXX	85,374,440	0.5	109,747,459	0.8	57,961,785	27,412,655
6.3 Commercial Mortgage-Backed Securities	3,016,965	31,108,549	497,778,975			XXX	531,904,489	3.0	173,632,811	1.3	486,794,404	45,110,085
6.4 Other Loan-Backed and Structured Securities	26,095,028	41,347,304	75,442,268	31,273,878		XXX	174,158,478	1.0	203,775,948	1.5	59,098,718	115,059,760
6.5 Totals	267,856,555	1,569,831,445	8,691,957,032	1,227,101,387	4,191,072,827	XXX	15,947,819,246	89.4	11,739,907,636	89.0	11,122,641,292	4,825,177,954
7. **Hybrid Securities**												
7.1 Issuer Obligations						XXX	0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 Issuer Obligations						XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Bank Loans**												
10.1 Bank Loans - Issued						XXX	0	0.0	XXX	XXX		
10.2 Bank Loans - Acquired		33,017,546	31,832,814			XXX	64,850,360	0.4	XXX	XXX	46,044,306	18,806,054
10.3 Totals	0	33,017,546	31,832,814	0	0	XXX	64,850,360	0.4	XXX	XXX	46,044,306	18,806,054
11. **Total Bonds Current Year**												
11.1 Issuer Obligations	251,054,495	1,495,645,286	8,284,722,040	1,635,195,910	4,802,736,166	XXX	16,469,353,897	92.3	XXX	XXX	11,831,758,443	4,637,595,454
11.2 Residential Mortgage-Backed Securities	55,251,223	176,086,701	143,799,146	148,861,836	71,047,179	XXX	595,046,085	3.3	XXX	XXX	567,633,430	27,412,655
11.3 Commercial Mortgage-Backed Securities	3,016,965	31,108,549	497,778,975	0	0	XXX	531,904,489	3.0	XXX	XXX	486,794,404	45,110,085
11.4 Other Loan-Backed and Structured Securities	26,095,028	41,347,304	77,272,268	31,273,878	0	XXX	175,988,478	1.0	XXX	XXX	60,928,718	115,059,760
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.6 Bank Loans	0	33,017,546	31,832,814	0	0	XXX	64,850,360	0.4	XXX	XXX	46,044,306	18,806,054
11.7 Totals	335,417,711	1,777,205,386	9,035,405,243	1,815,331,624	4,873,783,345	0	17,837,143,309	100.0	XXX	XXX	12,993,159,301	4,843,984,008
11.8 Line 11.7 as a % of Col. 7	1.9	10.0	50.7	10.2	27.3	0.0	100.0	XXX	XXX	XXX	72.8	27.2
12. **Total Bonds Prior Year**												
12.1 Issuer Obligations	254,391,082	1,368,040,261	5,700,531,095	1,221,356,140	3,698,921,653	XXX	XXX	XXX	12,243,240,231	92.9	8,769,252,226	3,473,988,004
12.2 Residential Mortgage-Backed Securities	60,007,338	138,656,973	108,237,404	136,727,086	109,282,051	XXX	XXX	XXX	552,910,852	4.2	520,098,432	32,812,421
12.3 Commercial Mortgage-Backed Securities	12,942,063	35,055,682	120,658,854	5,416,299	6,739,080	XXX	XXX	XXX	180,811,978	1.4	134,043,960	46,768,020
12.4 Other Loan-Backed and Structured Securities	84,271,834	43,836,965	49,125,603	27,954,840	2,381,706	XXX	XXX	XXX	207,570,948	1.6	86,427,284	121,143,665
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	411,612,317	1,585,589,881	5,978,552,956	1,391,454,365	3,817,324,490	0	XXX	XXX	13,184,534,009	100.0	9,509,821,902	3,674,712,110
12.8 Line 12.7 as a % of Col. 9	3.1	12.0	45.3	10.6	29.0	0.0	XXX	XXX	100.0	XXX	72.1	27.9
13. **Total Publicly Traded Bonds**												
13.1 Issuer Obligations	201,362,495	1,005,100,773	5,372,373,648	889,487,643	4,363,433,884	XXX	11,831,758,443	66.3	8,769,252,226	66.5	11,831,758,443	XXX
13.2 Residential Mortgage-Backed Securities	54,015,052	172,144,295	139,798,031	140,809,329	60,866,723	XXX	567,633,430	3.2	520,098,432	3.9	567,633,430	XXX
13.3 Commercial Mortgage-Backed Securities	1,419,990	16,028,242	469,346,172			XXX	486,794,404	2.7	134,043,960	1.0	486,794,404	XXX
13.4 Other Loan-Backed and Structured Securities	4,547,664	18,328,947	28,260,747	9,791,360		XXX	60,928,718	0.3	86,427,284	0.7	60,928,718	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.6 Bank Loans		14,211,492	31,832,814			XXX	46,044,306	0.3	XXX	XXX	46,044,306	XXX
13.7 Totals	261,345,201	1,225,813,749	6,041,611,412	1,040,088,332	4,424,300,607	0	12,993,159,301	72.8	9,509,821,902	72.1	12,993,159,301	XXX
13.8 Line 13.7 as a % of Col. 7	2.0	9.4	46.5	8.0	34.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	1.5	6.9	33.9	5.8	24.8	0.0	72.8	XXX	XXX	XXX	72.8	XXX
14. **Total Privately Placed Bonds**												
14.1 Issuer Obligations	49,692,000	490,544,513	2,912,348,392	745,708,267	439,302,282	XXX	4,637,595,454	26.0	3,473,988,004	26.3	XXX	4,637,595,454
14.2 Residential Mortgage-Backed Securities	1,236,171	3,942,406	4,001,115	8,052,507	10,180,456	XXX	27,412,655	0.2	32,812,421	0.2	XXX	27,412,655
14.3 Commercial Mortgage-Backed Securities	1,596,975	15,080,307	28,432,803			XXX	45,110,085	0.3	46,768,020	0.4	XXX	45,110,085
14.4 Other Loan-Backed and Structured Securities	21,547,364	23,018,357	49,011,521	21,482,518		XXX	115,059,760	0.6	121,143,665	0.9	XXX	115,059,760
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.6 Bank Loans		18,806,054				XXX	18,806,054	0.1	XXX	XXX	XXX	18,806,054
14.7 Totals	74,072,510	551,391,637	2,993,793,831	775,243,292	449,482,738	0	4,843,984,008	27.2	3,674,712,110	27.9	XXX	4,843,984,008
14.8 Line 14.7 as a % of Col. 7	1.5	11.4	61.8	16.0	9.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.4	3.1	16.8	4.3	2.5	0.0	27.2	XXX	XXX	XXX	XXX	27.2

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	936,515,147			936,515,147	
2. Cost of short-term investments acquired	14,666,032,619			14,588,532,619	77,500,000
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	15,108,202,171			15,101,902,171	6,300,000
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	494,345,595	0	0	423,145,595	71,200,000
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	494,345,595	0	0	423,145,595	71,200,000

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:..... Pool of Short Term Assets

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

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:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	333,383,120	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	7,218,960	340,602,079
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17	(299,246,479)	
3.2	Section 2, Column 19	(266,658,461)	(565,904,940)
4.	Total gain (loss) on termination recognized, Section 2, Column 22		146,401,153
5.	Considerations received/(paid) on terminations, Section 2, Column 15		276,247,646
6.	Amortization:		
6.1	Section 1, Column 19		
6.2	Section 2, Column 21		0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20		
7.2	Section 2, Column 23		0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18	34,794,034	
8.2	Section 2, Column 20		34,794,034
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)		467,985,844
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		467,985,844

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

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)				(5,213,844)
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges:				
3.11	Section 1, Column 15, current year minus				
3.12	Section 1, Column 15, prior year		0		
	Change in the valuation margin on open contracts - all other:				
3.13	Section 1, Column 18, current year minus	(6,925,352)			
3.14	Section 1, Column 18, prior year	10,263,608	(17,188,961)	(17,188,961)	
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	(6,925,352)			
3.24	Section 1, Column 19, prior year	10,263,608	(17,188,961)	(17,188,961)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				(0)
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		(47,107,372)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)				
4.22	Amount recognized (Section 2, Column 16)	(47,107,372)	(47,107,372)		
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 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)				15,534,472
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				15,534,472

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	467,985,852	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance	15,534,472	
3.	Total (Line 1 plus Line 2)		483,520,324
4.	Part D, Section 1, Column 5	488,857,298	
5.	Part D, Section 1, Column 6	(5,336,974)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(0)
			Fair Value Check
7.	Part A, Section 1, Column 16	465,288,209	
8.	Part B, Section 1, Column 13	2,180,951	
9.	Total (Line 7 plus Line 8)		467,469,160
10.	Part D, Section 1, Column 8	477,663,982	
11.	Part D, Section 1, Column 9	(10,194,822)	
12.	Total (Line 9 minus Line 10 minus Line 11)		(0)
			Potential Exposure Check
13.	Part A, Section 1, Column 21	12,468,189	
14.	Part B, Section 1, Column 20	15,534,472	
15.	Part D, Section 1, Column 11	28,002,661	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0			
2. Cost of cash equivalents acquired	343,850,672	178,850,672		165,000,000
3. Accrual of discount	149,328	149,328		
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	179,000,000	179,000,000		
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	165,000,000	0	0	165,000,000
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	165,000,000	0	0	165,000,000

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment: Short Term Promissory Note

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
00-1001237		DALLAS	TX		11/20/2002.	6.94	1,824,716						9,505,214	11/18/2002
00-1100265		ALTAMONTE SPRINGS	FL		12/18/2003.	6.13	547,337						2,670,769	12/18/2003
00-1100375		ALGONQUIN	IL		09/15/2004.	5.34	142,365						3,064,615	06/12/2004
00-1100406		EDISON	NJ		05/18/2004.	5.25	1,542,239						5,001,905	04/08/2004
00-1100421		PORT ORANGE	FL		09/16/2004.	5.75	240,833						2,049,999	09/03/2004
00-1100497		KENT	WA		08/23/2004.	6.29	150,751						2,504,854	08/20/2004
00-1100600		FARMERS BRANCH	TX		12/16/2004.	6.37	622,570						1,540,000	11/04/2004
00-1100669		BATTLE CREEK	MI		11/29/2004.	3.10	223,435						3,350,000	11/01/2004
00-1100719		FARMERS BRANCH	TX		12/16/2004.	6.37	123,820						1,540,000	11/04/2004
00-1100844		ORLAND PARK	IL		07/22/2005.	4.50	2,012,924						8,270,000	05/17/2005
00-1101147		SOUTH HAVEN	MI		04/20/2006.	3.25	537,024						3,380,000	03/13/2006
00-1101525		AUSTIN	TX		07/18/2007.	6.28	2,090,210						3,877,143	07/03/2007
00-1101660		BUFFALO GROVE	IL		06/08/2009.	5.00	1,823,435						5,240,000	06/02/2009
00-1101702		CLINTON	UT		10/08/2010.	5.50	2,674,883						5,155,000	09/13/2010
00-1101713		SAN DIEGO	CA		10/05/2010.	5.13	4,613,960						13,600,000	09/16/2010
00-1101715		LYNDHURST	NJ		12/01/2010.	5.38	7,621,341						24,906,966	04/07/2016
00-1101727		WEST BABYLON	NY		02/15/2011.	6.15	706,380						1,449,000	01/31/2011
00-1101780		MINNEAPOLIS	MN		09/20/2011.	4.80	8,723,392						14,003,333	09/13/2011
00-1101800		CHICAGO	IL		11/30/2011.	4.75	8,749,165						14,889,286	11/28/2011
00-1101808		GAITHERSBURG	MD		12/13/2011.	4.55	9,500,000						16,135,385	11/29/2011
00-1101813		RALEIGH	NC		03/28/2012.	5.30	3,089,214						5,400,000	01/20/2012
00-1101817		OAKLAND	CA		06/27/2012.	4.00	9,166,272						19,935,000	06/21/2012
00-1101864		SUNSET VALLEY	TX		07/17/2012.	3.75	6,771,004						17,450,000	06/25/2012
00-1101866		BUFFALO GROVE	IL		08/09/2012.	4.10	3,426,409						9,420,000	08/03/2012
00-1101867		BUFFALO GROVE	IL		08/09/2012.	4.10	3,426,409						7,700,000	08/03/2012
00-1101897		PHOENIX	AZ		12/21/2012.	3.63	2,262,423						8,620,000	09/07/2012
00-1101908		OCEANSIDE	NY		11/28/2012.	4.25	10,017,048						19,070,000	11/12/2012
00-1101911		GRAND LEDGE	MI		12/27/2012.	4.49	3,668,052						5,620,000	12/03/2012
00-1101919		BLOOMINGTON	IN		12/05/2012.	4.15	8,398,475						15,220,000	11/28/2012
00-1101927		BRICK	NJ		12/12/2012.	3.86	17,647,863						27,865,116	11/28/2012
00-1101979		SEATTLE	WA		08/01/2013.	3.75	12,025,346						20,327,143	06/27/2013
00-1102007		LAKEWOOD	OH		06/28/2013.	4.50	13,262,236						24,400,000	06/28/2013
00-1102009		AVON	OH		08/22/2013.	3.99	14,176,058						21,783,158	08/05/2013
00-1102014		CINCINNATI	OH		07/01/2013.	2.87	10,000,000						18,789,655	06/24/2013
00-1102015		BOSTON	MA		07/30/2013.	3.63	11,975,499						43,960,000	07/23/2013
00-1102026		KNOXVILLE	TN		10/15/2013.	4.77	4,719,220						7,750,000	10/10/2013
00-1102029		BROKEN ARROW	OK		10/10/2013.	4.42	11,033,795						18,552,554	09/26/2013
00-1102037		INDEPENDENCE TWP	MI		09/05/2013.	4.55	9,326,046						14,162,195	08/27/2013
00-1102051		GAINESVILLE	FL		11/01/2013.	4.50	2,787,931						4,007,273	10/28/2013
00-1102054		COLUMBUS	OH		05/14/2014.	5.05	12,527,899						21,740,000	04/22/2014
00-1102080		GAINESVILLE	FL		12/12/2013.	4.33	6,148,419						9,820,000	11/26/2013
00-1102081		GAINESVILLE	FL		12/12/2013.	4.33	1,229,684						1,870,000	11/26/2013
00-1102082		TORRANCE	CA		10/28/2013.	4.27	4,822,429						7,730,000	10/16/2013
00-1102095		COLUMBIA	MO		11/27/2013.	4.56	7,500,000						12,356,667	11/06/2013

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102096		BALTIMORE	MD		11/12/2013	4.43	5,692,512						10,008,750	11/05/2013
00-1102098		WILMINGTON	NC		12/06/2013	4.15	10,384,372						14,290,000	11/19/2013
00-1102099		BEAVERTON	OR		12/10/2013	4.53	8,812,697						25,549,690	02/20/2018
00-1102147		WALNUT CREEK	CA		09/29/2014	3.59	14,372,680						21,620,000	09/16/2014
00-1102153		SANTA ANA	CA		05/28/2014	4.24	1,927,889						3,460,000	04/21/2014
00-1102157		EXTON	PA		05/07/2015	3.69	11,881,320						17,070,000	03/27/2015
00-1102172		SEATTLE	WA		06/19/2014	3.91	8,530,000						13,430,000	06/03/2014
00-1102176		PORTLAND	OR		07/01/2014	3.50	12,525,324						42,490,000	08/04/2016
00-1102182		VISTA	CA		06/26/2014	3.41	29,000,000						39,890,000	06/16/2014
00-1102189		LEXINGTON PARK	MD		06/30/2014	3.05	14,000,000						22,900,000	06/10/2014
00-1102210		COLUMBUS	OH		08/20/2015	4.90	12,004,189						15,060,000	10/15/2014
00-1102216		BELLEVUE	WA		10/16/2014	4.48	9,475,771						15,881,000	09/26/2014
00-1102219		NASHVILLE	TN		09/29/2014	4.62	5,097,699						7,370,000	09/11/2014
00-1102226		KANSAS CITY	MO		10/23/2014	3.60	15,100,000						30,930,000	09/26/2014
00-1102234		SAN DIEGO	CA		09/17/2014	4.38	5,000,000						10,060,000	09/09/2014
00-1102237		SHERIDAN	CO		10/07/2014	4.02	9,417,566						14,520,000	09/26/2014
00-1102245		BEAVERTON	OR		10/16/2014	3.70	3,950,281						6,080,000	09/24/2014
00-1102247		WEYMOUTH	MA		09/30/2014	3.53	11,500,000						20,260,000	09/18/2014
00-1102249		JERICHO	NY		12/19/2014	3.85	11,100,766						19,575,273	11/11/2014
00-1102254		LONGMONT	CO		11/06/2014	3.77	7,168,109						17,170,000	10/29/2014
00-1102255		ZEELAND	MI		12/18/2014	4.62	2,444,498						4,090,000	11/25/2014
00-1102264		CHARLOTTESVILLE	VA		01/12/2015	3.96	3,802,454						8,210,000	01/07/2015
00-1102276		STRONGSVILLE	OH		12/23/2014	4.26	14,208,263						23,760,000	12/10/2014
00-1102278		DENVER	CO		01/16/2015	3.77	5,403,997						14,430,000	12/17/2014
00-1102280		BOULDER	CO		02/02/2015	3.71	8,571,407						13,840,000	12/18/2014
00-1102281		GENEVA	IL		12/18/2014	3.50	14,130,000						20,340,000	11/25/2014
00-1102289		SCOTTSDALE	AZ		04/29/2015	3.68	9,892,273						15,100,000	03/19/2015
00-1102297		WASHINGTON	DC		12/31/2014	3.99	16,000,000						27,160,000	12/11/2014
00-1102303		HENDERSON	NV		01/29/2015	3.95	7,609,019						11,520,000	01/14/2015
00-1102304		ORLANDO	FL		02/17/2015	3.74	13,518,123						18,650,000	01/20/2015
00-1102305		SEATTLE	WA		03/10/2015	3.63	15,596,669						32,170,000	02/25/2015
00-1102309		JACKSONVILLE	FL		01/29/2015	3.77	14,582,110						21,350,000	01/23/2015
00-1102310		JACKSON HEIGHTS	NY		03/31/2015	3.70	18,993,599						45,580,000	02/19/2015
00-1102315		ROCKVILLE	MD		06/01/2015	3.65	4,769,698						12,710,000	03/16/2015
00-1102317		FRISCO	TX		04/29/2015	3.75	12,800,000						17,220,000	01/23/2015
00-1102319		BIRMINGHAM	AL		05/07/2015	4.25	12,762,804						19,490,000	04/09/2015
00-1102331		FREMONT	CA		10/01/2015	3.90	4,298,103						7,930,000	04/28/2015
00-1102333		NASHVILLE	TN		09/04/2015	3.41	12,812,798						20,430,000	05/28/2015
00-1102335		SCOTTSDALE	AZ		03/31/2015	3.50	6,483,600						17,340,000	03/02/2015
00-1102339		BURBANK	CA		11/12/2015	3.62	5,000,000						24,200,000	09/16/2015
00-1102350		MELVILLE	NY		04/29/2015	3.50	16,704,222						31,030,714	04/22/2015
00-1102354		SAN ANTONIO	TX		05/18/2015	3.78	7,643,979						11,278,537	05/05/2015
00-1102356		SAN JUAN CAPISTRANO	CA		04/16/2015	3.95	10,482,875						16,530,000	03/27/2015
00-1102365		STRONGSVILLE	OH		05/14/2015	3.96	17,301,095						27,470,000	04/24/2015

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102366		WILMINGTON	NC		06/18/2015	3.72	7,471,289						10,710,000	05/21/2015
00-1102368		TORRANCE	CA		10/23/2015	4.57	8,361,266						13,010,000	09/24/2015
00-1102370		CHICAGO	IL		06/10/2015	3.72	12,124,464						17,760,000	06/04/2015
00-1102371		NORTH LAS VEGAS	NV		05/20/2015	3.55	8,373,078						12,520,000	05/04/2015
00-1102375		PRAIRIE VILLAGE	KS		05/28/2015	3.50	28,500,000						42,410,000	05/11/2015
00-1102380		SAN ANTONIO	TX		05/07/2015	4.02	16,356,671						20,925,616	04/21/2015
00-1102390		DALLAS	TX		06/30/2015	3.71	10,000,000						13,979,331	06/25/2015
00-1102394		ANN ARBOR	MI		07/31/2015	3.88	18,312,764						42,498,181	07/16/2015
00-1102399		WEST FARGO	ND		09/11/2015	4.16	8,017,490						11,590,000	08/13/2015
00-1102402		LEHI	UT		08/17/2015	3.97	4,153,633						8,750,000	07/31/2015
00-1102405		MORRISVILLE	NC		10/01/2015	4.07	10,220,780						14,620,000	08/21/2015
00-1102411		REDONDO BEACH	CA		09/04/2015	3.85	10,500,000						19,090,000	08/27/2015
00-1102412		MADISON	WI		09/29/2015	3.97	7,861,097						11,970,000	09/25/2015
00-1102413		KANSAS CITY	KS		08/27/2015	4.07	6,961,737						9,260,000	07/30/2015
00-1102420		COLUMBUS	OH		11/19/2015	4.75	6,897,824						9,980,000	10/21/2015
00-1102421		COLUMBUS	OH		11/19/2015	5.25	1,379,865						13,310,000	10/21/2015
00-1102423		MOORE	OK		11/18/2015	3.99	18,664,822						26,141,379	11/04/2015
00-1102425		DALLAS	TX		04/04/2016	4.76	12,190,848						16,890,000	12/11/2015
00-1102426		DALLAS	TX		11/25/2015	4.71	14,522,540						20,060,000	11/11/2015
00-1102427		FOLSOM	PA		10/23/2015	3.77	10,996,609						18,140,000	10/06/2015
00-1102428		COLUMBUS	OH	S	11/05/2015	4.16	14,988,505						23,640,000	10/29/2015
00-1102431		CHANDLER	AZ		09/30/2015	3.84	24,925,763						34,680,000	09/09/2015
00-1102432		JURUPA VALLEY	CA		10/08/2015	3.78	32,600,000						44,670,000	09/16/2015
00-1102434		VANCOUVER	WA		10/13/2015	3.95	17,630,207						26,170,000	09/17/2015
00-1102435		AURORA	CO		10/09/2015	4.19	4,904,645						7,860,000	10/01/2015
00-1102440		AMERICAN FORK	UT		10/08/2015	3.95	7,361,511						11,290,000	09/30/2015
00-1102441		SOMERVILLE	MA		12/18/2015	3.53	15,842,395						23,200,000	11/23/2015
00-1102442		SAN DIEGO	CA		10/19/2015	3.94	3,691,793						7,000,000	10/01/2015
00-1102447		NEW YORK	NY		10/22/2015	3.39	25,000,000						39,780,000	10/13/2015
00-1102448		BELLINGHAM	MA		10/01/2015	3.79	11,464,573						21,230,000	09/18/2015
00-1102449		SALEM	OR		03/07/2016	3.95	8,749,457						12,340,000	12/22/2015
00-1102451		MADISON	WI		12/11/2015	4.56	10,818,110						14,670,000	12/01/2015
00-1102454		GRANDVIEW HEIGHTS	OH	S	12/01/2015	3.80	19,558,425						34,030,000	11/04/2015
00-1102458		GARDEN GROVE	CA		12/08/2015	4.10	13,000,000						23,357,488	12/04/2015
00-1102459		DENVER	CO		12/21/2015	4.05	17,000,000						32,361,146	12/03/2015
00-1102471		GROVEPORT	OH		12/08/2015	3.71	14,000,000						27,100,000	11/23/2015
00-1102476		BOULDER	CO		02/08/2016	4.37	7,267,896						11,120,000	12/17/2015
00-1102477		MILPITAS	CA		12/14/2015	3.95	18,937,061						31,960,000	12/02/2015
00-1102478		MILPITAS	CA		12/14/2015	3.95	15,493,959						29,170,000	12/02/2015
00-1102479		MURRAY	UT		12/10/2015	3.96	5,063,349						6,910,000	12/01/2015
00-1102481		CABIN JOHN	MD		02/10/2016	4.06	9,581,076						15,250,000	12/17/2015
00-1102483		SALT LAKE CITY	UT		01/14/2016	4.20	4,790,834						7,340,000	12/22/2015
00-1102488		MALDEN	MA		04/01/2016	3.66	36,997,168						60,560,000	03/09/2016
00-1102489		ST CHARLES	MO		08/17/2016	3.46	14,333,503						20,530,000	07/15/2016
00-1102490		LOUISVILLE	KY		03/09/2016	4.27	16,861,149						24,040,000	02/11/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102491		MERIDIAN	ID		02/01/2016	4.20	11,182,889						16,025,455	12/21/2015
00-1102493		RANCHO CUCAMONGA	CA		02/01/2016	4.52	5,985,816						9,840,000	12/11/2015
00-1102496		PHOENIX	AZ		01/21/2016	4.02	5,116,547						7,400,000	12/21/2015
00-1102497		TEMPE	AZ		11/24/2015	3.81	47,100,000						68,820,000	11/19/2015
00-1102501		ADDISON	IL		01/28/2016	3.86	5,225,000						7,510,000	01/08/2016
00-1102502		WEST CHESTER	OH		01/22/2016	3.92	8,550,000						12,350,000	12/22/2015
00-1102504		PORTLAND	OR		01/20/2016	3.88	21,262,886						30,120,000	12/17/2015
00-1102509		COVINGTON	KY		10/12/2018	4.15	7,650,000		33,737				14,480,000	01/29/2016
00-1102510		RALEIGH	NC		01/28/2016	4.07	14,145,000						19,600,000	01/19/2016
00-1102511		WINSTON-SALEM	NC		02/01/2016	4.14	21,887,158						29,920,000	01/22/2016
00-1102513		OCEANSIDE	CA		03/28/2016	3.93	3,708,379						5,810,000	02/29/2016
00-1102515		MANASSAS	VA		03/22/2016	3.72	17,875,000						32,300,000	01/28/2016
00-1102520		MCCANDLESS	PA		04/29/2016	4.27	69,320,114						94,240,000	04/20/2016
00-1102534		SAN DIEGO	CA		04/07/2016	3.87	6,728,621						10,970,000	03/22/2016
00-1102539		PITTSBURGH	PA		04/26/2016	3.82	6,475,000						12,280,000	04/06/2016
00-1102540		PITTSBURGH	PA		04/26/2016	3.82	6,400,000						9,980,000	04/06/2016
00-1102541		GARDEN GROVE	CA		03/29/2016	3.62	7,821,228						11,530,000	03/01/2016
00-1102543		ROCHESTER	MN		04/05/2016	3.58	11,400,000						57,960,000	03/10/2016
00-1102545		WESTERVILLE	OH		03/17/2016	4.24	7,054,617						9,430,000	03/09/2016
00-1102551		BENTONVILLE	AR		04/21/2016	4.11	28,730,681						42,300,000	04/19/2016
00-1102552		BOSTON	MA		04/05/2016	3.45	30,158,114						43,250,000	03/29/2016
00-1102553		LEXINGTON	SC		09/01/2016	3.68	5,279,467						8,120,000	04/26/2016
00-1102555		CHICAGO	IL		05/09/2016	3.62	58,500,000						95,790,000	05/04/2016
00-1102557		ROWLAND HEIGHTS	CA		06/30/2016	3.52	24,529,495						130,710,000	06/02/2016
00-1102559		ORANGE	CA		06/30/2016	3.52	2,714,915						19,120,000	06/02/2016
00-1102560		ANAHEIM	CA		06/30/2016	3.52	5,620,350						35,340,000	06/02/2016
00-1102562		WESTMINSTER	CA		06/30/2016	3.52	14,574,807						99,080,000	06/02/2016
00-1102564		COSTA MESA	CA		06/30/2016	3.52	14,146,136						53,360,000	06/02/2016
00-1102567		LAGUNA HILLS	CA		06/30/2016	3.52	7,525,554						42,110,000	06/02/2016
00-1102569		SHEPHERDSVILLE	KY		04/19/2016	3.96	11,839,867						17,820,000	03/21/2016
00-1102570		EVERETT	WA		05/03/2016	4.09	16,910,374						27,090,000	04/21/2016
00-1102572		SEATTLE	WA		08/29/2016	3.85	12,069,634						16,780,000	06/17/2016
00-1102574		ATLANTA	GA		07/26/2016	3.71	18,260,000						24,893,880	06/21/2016
00-1102576		ASPEN	CO		06/20/2016	3.99	5,000,000						10,390,000	05/19/2016
00-1102578		LYNDHURST	NJ		04/25/2016	4.28	13,832,696						50,380,000	04/07/2016
00-1102593		CARY	NC		06/30/2016	3.76	7,100,000						11,600,000	06/07/2016
00-1102599		OCONOMOWOC	WI		06/01/2016	3.44	8,077,143						11,530,000	05/24/2016
00-1102610		ONTARIO	CA		07/07/2016	3.46	5,900,000						12,210,000	06/16/2016
00-1102611		MIRA LOMA	CA		07/01/2016	3.51	17,800,000						30,180,000	06/16/2016
00-1102612		EDISON	NJ		08/04/2016	3.64	14,264,055						22,770,000	07/26/2016
00-1102614		ROGERS	AR		09/01/2016	3.86	22,865,792						32,420,000	07/07/2016
00-1102617		CONCORD	NH		06/23/2016	3.68	12,018,221						17,840,000	06/02/2016
00-1102619		MADISON	WI		08/10/2016	3.97	7,413,521						9,740,000	08/02/2016
00-1102630		EVERETT	WA		09/15/2016	3.58	3,545,993						5,920,000	08/25/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102631		GASTONIA	NC		11/22/2016	3.46	7,307,839						10,410,000	09/22/2016
00-1102634		WALKER	MI		04/05/2017	3.86	19,196,705						30,440,000	12/09/2016
00-1102635		WESTPORT	CT		09/26/2016	3.45	14,070,910						21,460,000	09/01/2016
00-1102636		OVIEDO	FL		08/08/2016	3.45	12,797,656						19,650,000	08/03/2016
00-1102641		SAN ANTONIO	TX		08/08/2016	3.45	9,127,740						13,710,000	08/03/2016
00-1102643		HILLSBORO	OR		11/07/2016	3.40	10,421,854						17,100,000	09/01/2016
00-1102647		SEATTLE	WA		08/08/2016	3.11	38,000,000						55,720,000	07/28/2016
00-1102648		COLUMBUS	OH		10/11/2016	3.58	10,800,000						15,920,000	09/20/2016
00-1102649		BEXLEY	OH		11/23/2016	3.81	6,485,321						8,540,000	10/19/2016
00-1102650		AURORA	CO		12/15/2016	3.35	60,000,000						92,010,000	11/09/2016
00-1102653		CERRITOS	CA		09/23/2016	3.55	6,608,094						11,210,000	09/20/2016
00-1102655		MOUNTAIN VIEW	CA		11/14/2016	3.50	17,296,828						29,810,000	10/12/2016
00-1102656		EL SEGUNDO	CA		12/15/2016	3.53	11,406,764						16,730,000	11/17/2016
00-1102660		WILDOMAR	CA		05/23/2017	3.98	11,878,353						18,703,000	04/20/2017
00-1102665		GLASTONBURY	CT		10/20/2016	3.41	18,380,608						24,690,000	09/07/2016
00-1102669		BROOKLYN	NY		10/06/2016	3.25	25,500,000						40,350,000	09/27/2016
00-1102672		AMERICAN CANYON	CA		10/12/2018	3.29	6,880,009		138,539				10,960,000	11/15/2016
00-1102679		ANN ARBOR	MI		12/09/2016	3.86	4,823,982						6,700,000	12/07/2016
00-1102683		CHAPEL HILL	NC		01/30/2017	4.26	52,934,348						83,400,000	01/09/2017
00-1102685		SAN DIEGO	CA		05/10/2017	3.80	15,000,000						41,430,000	05/03/2017
00-1102687		SANTA CLARA	CA		09/19/2018	4.32	21,000,000						30,247,000	08/16/2018
00-1102689		MACON	GA		02/06/2017	4.33	10,917,324						15,230,000	01/18/2017
00-1102692		GRANDVIEW HEIGHTS	OH	S	02/01/2017	4.74	35,453,161						55,490,000	01/17/2017
00-1102693		WEST CHESTER	PA		03/06/2017	4.39	36,597,234						50,700,000	02/14/2017
00-1102700		BERKELEY	CA		02/17/2017	4.22	11,500,000						17,200,000	02/01/2017
00-1102704		SEATTLE	WA		04/06/2017	5.50	4,597,023						18,690,000	04/05/2017
00-1102707		SEATTLE	WA		04/11/2017	4.00	10,000,000						13,623,810	03/28/2017
00-1102712		VALENCIA	CA		05/15/2017	4.07	3,699,814						6,226,000	05/05/2017
00-1102719		KENT	WA		04/13/2017	4.07	9,484,699						16,979,000	04/13/2017
00-1102720		BILLERICA	MA		05/01/2017	4.22	2,987,380						8,470,000	04/26/2017
00-1102721		BROOKLYN	NY		06/01/2017	4.24	13,310,805						25,505,500	05/15/2017
00-1102727		CHARLESTON	SC		05/22/2017	4.18	16,870,630						24,356,000	05/17/2017
00-1102728		GREENVILLE	SC		10/12/2018	4.54	4,446,264		89,456				6,841,000	05/08/2017
00-1102734		WASHINGTON	DC		05/31/2017	4.17	49,000,000						69,920,000	05/17/2017
00-1102736		LAS VEGAS	NV		06/05/2017	4.07	8,300,000						14,128,840	05/09/2017
00-1102737		SAN FRANCISCO	CA		07/14/2017	3.50	35,000,000						80,497,278	05/31/2017
00-1102740		MEMPHIS	TN		08/16/2017	3.90	14,483,580						21,133,220	06/29/2017
00-1102742		LAWRENCE	KS		09/08/2017	4.09	23,000,000						36,130,579	08/10/2017
00-1102744		CHICAGO	IL		07/21/2017	4.13	20,800,000						31,296,000	06/12/2017
00-1102745		REDONDO BEACH	CA		10/12/2018	3.70	10,300,000		530,656				19,623,000	05/31/2017
00-1102747		ATHENS	GA		06/23/2017	4.04	14,750,000						21,706,000	06/15/2017
00-1102749		HOUSTON	TX		07/25/2017	3.68	27,000,000						39,296,776	06/28/2017
00-1102750		NAPERVILLE	IL		06/29/2017	3.74	16,500,000						26,150,198	06/08/2017
00-1102751		FORT COLLINS	CO		08/24/2017	4.09	19,800,000						29,870,000	08/04/2017

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00-1102753		ENCINITAS	CA		06/23/2017	4.34	6,256,990						8,791,000	06/09/2017
00-1102754		SAN DIEGO	CA		07/18/2017	4.04	9,765,237						14,817,000	06/23/2017
00-1102755		AUSTIN	TX		07/20/2017	3.62	40,000,000						68,364,500	06/13/2017
00-1102756		MADISON	WI		07/10/2017	4.29	11,000,000						14,839,000	06/19/2017
00-1102757		BALTIMORE	MD		08/08/2017	4.41	10,239,751						15,736,000	08/07/2017
00-1102761		RICHMOND	VA		07/19/2017	3.94	12,913,210						62,516,000	07/17/2017
00-1102762		ODESSA	FL		07/14/2017	3.95	12,400,000						16,526,000	07/12/2017
00-1102764		MYRTLE BEACH	SC		07/07/2017	4.16	16,022,882						21,862,000	06/27/2017
00-1102766		PLACENTIA	CA		07/27/2017	3.88	3,800,000						6,467,000	07/21/2017
00-1102767		KALAMAZOO	MI		07/20/2017	4.31	7,121,310						10,923,000	07/14/2017
00-1102768		PLACENTIA	CA		07/27/2017	3.88	6,900,000						12,456,000	07/21/2017
00-1102769		HAWTHORNE	CA		12/01/2017	3.91	5,200,000						9,724,000	11/17/2017
00-1102772		NORTHBROOK	IL		08/10/2017	3.78	23,928,634						36,779,268	07/14/2017
00-1102773		IRMO	SC		07/26/2017	3.94	10,307,322						16,031,000	07/20/2017
00-1102774		VERNON	CA		06/30/2017	3.73	15,091,665						22,844,000	06/27/2017
00-1102779		FAIRFAX	VA		08/25/2017	4.32	7,771,499						10,872,847	07/24/2017
00-1102784		LEVITTOWN	PA		11/02/2017	3.56	29,870,000						47,248,000	10/17/2017
00-1102786		MARYSVILLE	WA		01/10/2018	4.08	23,234,516						33,902,000	10/03/2017
00-1102787		SANTA ANA	CA		10/12/2018	4.02	7,032,739		229,143				16,384,000	08/28/2017
00-1102789		EAST RUTHERFORD	NJ		09/18/2017	4.50	12,519,475						18,864,000	08/01/2017
00-1102790		BETHESDA	MD		08/08/2017	3.80	24,000,000						37,439,625	08/07/2017
00-1102792		WOODSTOCK	GA		10/12/2017	4.83	21,636,726						22,902,000	10/02/2017
00-1102793		BELLEVUE	WA		08/31/2017	3.65	25,500,000						37,435,000	08/11/2017
00-1102794		TULSA	OK		10/30/2017	3.91	11,561,852						17,529,000	10/23/2017
00-1102795		GREENVILLE	SC		09/29/2017	3.81	15,000,000						20,060,959	09/27/2017
00-1102796		OVERLAND PARK	KS		11/07/2017	4.08	27,000,000						37,778,000	10/14/2017
00-1102797		REDMOND	WA		09/08/2017	4.16	10,556,761						15,190,000	09/06/2017
00-1102798		WALTHAM	MA		11/30/2017	3.59	15,000,000						22,729,000	10/23/2017
00-1102799		EUGENE	OR		10/26/2017	4.01	4,659,385						7,965,000	10/11/2017
00-1102800		FORT MILL	SC		09/22/2017	3.65	8,737,125						13,158,000	08/29/2017
00-1102801		SANTA MONICA	CA		09/29/2017	3.50	40,400,000						77,964,050	09/27/2017
00-1102803		NASHVILLE	TN		11/27/2017	3.68	13,652,017						21,962,000	11/13/2017
00-1102806		PHILADELPHIA	PA		11/14/2017	3.94	15,000,000						20,822,000	11/06/2017
00-1102808		WILLIAMSVILLE	NY		12/01/2017	4.29	8,500,000						11,929,000	11/03/2017
00-1102809		CHICAGO	IL		11/01/2017	3.85	40,000,000						59,343,430	10/23/2017
00-1102814		BEDFORD	NH		03/15/2018	3.92	15,500,000						23,572,000	02/10/2018
00-1102818		CHICAGO	IL		12/08/2017	4.03	18,000,000						27,188,357	11/22/2017
00-1102819		LEBANON	TN		12/22/2017	3.54	30,000,000						57,157,105	12/06/2017
00-1102822		PORTLAND	OR		11/22/2017	3.51	10,000,000						17,410,896	11/15/2017
00-1102823		PORTSMOUTH	NH		12/22/2017	4.15	11,000,000						25,620,000	12/19/2017
00-1102824		DORAL	FL		11/21/2017	3.49	14,450,000						21,027,161	11/17/2017
00-1102825		NAPLES	FL		12/05/2017	3.95	9,780,913						14,060,526	11/17/2017
00-1102826		HOUSTON	TX		12/29/2017	3.47	14,400,000						34,294,660	12/19/2017
00-1102827		BURIEN	WA		12/18/2017	3.69	10,633,783						27,445,000	12/07/2017
00-1102828		MODESTO	CA		02/01/2018	4.16	3,922,785						6,539,000	01/11/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102829		MODESTO	CA		02/01/2018	4.16	3,432,437						6,191,000	01/11/2018
00-1102830		SAN DIEGO	CA		02/23/2018	3.72	7,495,139						32,980,000	12/12/2017
00-1102832		MONROE	WA		01/04/2018	4.05	16,421,598						23,791,000	12/28/2017
00-1102833		BEAVERTON	OR		03/05/2018	4.78	10,500,091						111,320,000	02/20/2018
00-1102834		ATLANTA	GA		06/22/2018	4.40	5,000,000						8,860,842	03/22/2018
00-1102837		KENT	WA		03/06/2018	3.61	42,500,000						57,076,000	01/12/2018
00-1102838		BOUND BROOK	NJ		05/01/2018	3.96	19,000,000						29,191,000	03/13/2018
00-1102839		JACKSONVILLE	FL		01/09/2018	3.91	31,056,622						42,318,000	12/18/2017
00-1102840		TONAWANDA	NY		02/07/2018	3.85	5,919,060						9,997,000	01/31/2018
00-1102841		RALEIGH	NC		01/31/2018	3.81	12,000,000						16,014,000	01/22/2018
00-1102843		MILWAUKEE	WI		10/12/2018	4.41	6,000,000		63,240				8,554,000	02/15/2018
00-1102848		JERICHO	NY		07/17/2018	4.18	23,000,000						44,289,744	02/09/2018
00-1102850		FREMONT	CA		02/09/2018	3.74	16,500,000						27,989,566	01/25/2018
00-1102851		NEW YORK	NY		02/20/2018	3.61	30,000,000						53,988,300	02/07/2018
00-1102852		BALA CYNWYD	PA		04/06/2018	3.97	14,709,888						26,639,000	03/26/2018
00-1102853		CHARLOTTE	NC		01/31/2018	3.73	10,380,000						14,565,484	01/26/2018
00-1102854		CHICAGO	IL		03/16/2018	3.78	20,000,000						29,078,095	02/28/2018
00-1102855		SAN DIEGO	CA		03/09/2018	4.28	3,784,359						12,684,000	02/27/2018
00-1102856		CAMBRIDGE	MA		05/23/2018	4.12	12,000,000						16,415,000	05/18/2018
00-1102857		NEW YORK	NY		04/12/2018	4.23	37,000,000						53,619,298	04/02/2018
00-1102858		INDIANAPOLIS	IN		04/25/2018	4.10	16,000,000						21,319,385	03/08/2018
00-1102859		CHICAGO	IL		03/20/2018	4.33	20,000,000						28,773,866	03/09/2018
00-1102860		BELL	CA		04/12/2018	3.81	40,000,000						76,526,500	04/06/2018
00-1102861		TAMPA	FL		04/05/2018	4.20	9,100,000						15,952,000	03/26/2018
00-1102863		ONTARIO	CA		10/12/2018	4.31	4,258,531		85,581				6,614,000	03/29/2018
00-1102866		NORWALK	CA		05/10/2018	4.15	14,827,223						32,100,000	03/19/2018
00-1102867		SEATTLE	WA		04/11/2018	4.27	8,500,000						11,387,000	04/06/2018
00-1102871		SALEM	OR		07/16/2018	4.25	9,250,000						13,568,000	05/18/2018
00-1102872		CHICAGO	IL		04/13/2018	4.81	9,823,823						14,464,667	03/23/2018
00-1102873		LONG BEACH	CA		05/14/2018	4.01	30,000,000						44,415,000	04/30/2018
00-1102874		HOLLAND	MI		05/15/2018	4.13	8,781,015						13,143,000	04/30/2018
00-1102875		BURLINGTON	KY		06/11/2018	4.33	12,450,000						16,997,000	05/25/2018
00-1102876		GOLETA	CA		05/17/2018	4.10	20,657,394						32,312,000	05/11/2018
00-1102877		SHORT HILLS	NJ		06/13/2018	4.23	3,500,000						11,348,000	06/04/2018
00-1102879		MARLTON	NJ		06/26/2018	4.20	19,809,730						47,408,888	06/12/2018
00-1102880		NORTH HOLLYWOOD	CA		06/22/2018	4.19	7,700,000						14,000,000	05/03/2018
00-1102882		HILL AIR FORCE BASE	UT		07/06/2018	4.93	14,897,560						24,600,000	05/18/2018
00-1102883		DALLAS	TX		05/29/2018	4.14	10,823,692						16,149,000	05/15/2018
00-1102887		COLORADO SPRINGS	CO		06/29/2018	4.11	27,403,695						37,745,915	06/12/2018
00-1102888		WARMINSTER	PA		06/25/2018	4.25	14,799,786						25,255,385	06/13/2018
00-1102891		CHICAGO	IL		06/29/2018	4.54	12,000,000						23,400,000	05/15/2018
00-1102892		SALT LAKE CITY	UT		06/26/2018	4.29	34,728,046						46,819,182	06/05/2018
00-1102893		INDIANAPOLIS	IN		08/14/2018	4.61	6,964,909						12,962,963	06/21/2018
00-1102894		MOORESVILLE	NC		07/06/2018	4.36	13,424,595						18,680,197	06/14/2018

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102895		SUNNYVALE	CA		07/16/2018	4.23	25,000,000						61,589,999	06/13/2018
00-1102897		OMAHA	NE		07/26/2018	4.69	7,844,108						10,760,000	07/25/2018
00-1102898		CHARLOTTE	NC		12/17/2018	4.39	10,600,000						20,248,000	12/10/2018
00-1102901		MECHANICSBURG	PA		12/17/2018	4.46	20,000,000						34,445,477	12/04/2018
00-1102902		BURLINGTON	MA		08/06/2018	4.42	29,834,721						44,302,000	07/19/2018
00-1102905		RICHMOND	VA		07/27/2018	4.43	10,000,000						12,490,566	06/13/2018
00-1102908		SUWANEE	GA		10/02/2018	4.23	25,200,000						38,789,386	09/13/2018
00-1102909		MARLTON	NJ		09/06/2018	4.25	7,969,935						12,507,000	08/22/2018
00-1102911		TAMPA	FL		09/05/2018	4.42	24,933,072						35,208,500	08/30/2018
00-1102913		STOUGHTON	MA		09/20/2018	4.28	13,000,000						17,882,000	08/20/2018
00-1102914		PATCHOGUE	NY		10/12/2018	4.32	14,972,150						24,607,333	10/01/2018
00-1102917		PORTLAND	OR		09/27/2018	4.38	15,754,745						21,339,000	08/31/2018
00-1102918		DENVER	CO		08/31/2018	4.37	16,917,047						23,846,000	08/22/2018
00-1102919		CULVER CITY	CA		09/21/2018	4.49	6,732,157						10,393,000	09/13/2018
00-1102921		SAN FRANCISCO	CA		09/06/2018	4.11	15,000,000						25,655,651	08/29/2018
00-1102922		SAVANNAH	GA		11/30/2018	4.40	17,500,000						25,854,000	10/10/2018
00-1102931		BUENA PARK	CA		10/23/2018	4.33	17,975,556						26,071,000	10/22/2018
00-1102933		DOYLESTOWN	PA		12/19/2018	4.79	4,350,000						6,287,000	12/04/2018
00-1102934		MONTGOMERYVILLE	PA		12/19/2018	4.79	3,875,000						5,319,000	12/04/2018
00-1102936		SENECA	SC		12/21/2018	4.92	7,250,000						10,080,232	12/15/2018
00-1102942		NEW YORK	NY		12/12/2018	4.53	19,000,000						27,534,931	12/10/2018
00-1102948		IRVING	TX		12/20/2018	4.32	27,000,000						36,455,000	12/05/2018
00-1102954		HOUSTON	TX		12/20/2018	4.09	40,600,000						61,274,052	12/17/2018
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							4,499,613,689	0	1,170,352	0	0	0	7,827,472,659	XXX
Mortgages in Good Standing - Mezzanine Loans														
99-0000053		GREENVILLE	NC		09/09/2016	11.50	6,485,265				701,353		36,900,000	07/25/2016
99-0000059		DENVER	CO		12/23/2016	10.50	4,782,504				155,061		32,633,623	11/21/2016
99-0000061		PHILADELPHIA	PA		05/15/2017	11.50	6,969,229				469,229		34,115,151	04/21/2017
99-0000065		DALLAS	TX		12/20/2017	11.00	6,524,860				165,530		55,477,941	09/12/2017
99-0000069		HACKENSACK	NJ		02/26/2018	11.00	8,000,000				655,744		89,800,000	08/28/2017
99-0000070		CHANDLER	AZ		04/05/2018	10.00	7,476,865				395,686		90,067,921	02/28/2018
0699999. Total - Mortgages in Good Standing - Mezzanine Loans							40,238,723	0	0	0	2,542,603	0	338,994,636	XXX
0899999. Total - Mortgages in Good Standing							4,539,852,412	0	1,170,352	0	2,542,603	0	8,166,467,295	XXX
3399999. Totals							4,539,852,412	0	1,170,352	0	2,542,603	0	8,166,467,295	XXX

General Interrogatory:

1. Mortgages in good standing $.....0 unpaid taxes $.....0 interest due and unpaid.
2. Restructured mortgages $.....0 unpaid taxes $.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $.....0 unpaid taxes $.....0 interest due and unpaid.
4. Mortgages in process of foreclosure $.....0 unpaid taxes $.....0 interest due and unpaid.

SCHEDULE B - PART 2

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

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								
00-1102509	COVINGTON	KY		10/12/2018	4.15	7,616,264		14,480,000
00-1102672	AMERICAN CANYON	CA		10/12/2018	3.29	6,774,576		10,960,000
00-1102687	SANTA CLARA	CA		09/19/2018	4.32	21,000,000		30,247,000
00-1102692	GRANDVIEW HEIGHTS	OH	S	02/01/2017	4.74		8,000,000	55,490,000
00-1102728	GREENVILLE	SC		10/12/2018	4.54	4,374,410		6,841,000
00-1102745	REDONDO BEACH	CA		10/12/2018	3.70	9,769,344		19,623,000
00-1102786	MARYSVILLE	WA		01/10/2018	4.08	23,890,000		33,902,000
00-1102787	SANTA ANA	CA		10/12/2018	4.02	6,867,260		16,384,000
00-1102814	BEDFORD	NH		03/15/2018	3.92	15,500,000		23,572,000
00-1102828	MODESTO	CA		02/01/2018	4.16	4,000,000		6,539,000
00-1102829	MODESTO	CA		02/01/2018	4.16	3,500,000		6,191,000
00-1102830	SAN DIEGO	CA		02/23/2018	3.72	7,600,000		32,980,000
00-1102832	MONROE	WA		01/04/2018	4.05	16,750,000		23,791,000
00-1102833	BEAVERTON	OR		03/05/2018	4.78	10,650,000		111,320,000
00-1102834	ATLANTA	GA		06/22/2018	4.40	5,000,000		8,860,842
00-1102837	KENT	WA		03/06/2018	3.61	42,500,000		57,076,000
00-1102838	BOUND BROOK	NJ		05/01/2018	3.96	19,000,000		29,191,000
00-1102839	JACKSONVILLE	FL		01/09/2018	3.91	31,525,000		42,318,000
00-1102840	TONAWANDA	NY		02/07/2018	3.85	6,000,000		9,997,000
00-1102841	RALEIGH	NC		01/31/2018	3.81	12,000,000		16,014,000
00-1102843	MILWAUKEE	WI		10/12/2018	4.41	5,936,760		8,554,000
00-1102848	JERICHO	NY		07/17/2018	4.18	23,000,000		44,289,744
00-1102850	FREMONT	CA		02/09/2018	3.74	16,500,000		27,989,566
00-1102851	NEW YORK	NY		02/20/2018	3.61	30,000,000		53,988,300
00-1102852	BALA CYNWYD	PA		04/06/2018	3.97	15,000,000		26,639,000
00-1102853	CHARLOTTE	NC		01/31/2018	3.73	10,380,000		14,565,484
00-1102854	CHICAGO	IL		03/16/2018	3.78	20,000,000		29,078,095
00-1102855	SAN DIEGO	CA		03/09/2018	4.28	3,850,000		12,684,000
00-1102856	CAMBRIDGE	MA		05/23/2018	4.12	12,000,000		16,415,000
00-1102857	NEW YORK	NY		04/12/2018	4.23	37,000,000		53,619,298
00-1102858	INDIANAPOLIS	IN		04/25/2018	4.10	16,000,000		21,319,385
00-1102859	CHICAGO	IL		03/20/2018	4.33	20,000,000		28,773,866
00-1102860	BELL	CA		04/12/2018	3.81	40,000,000		76,526,500
00-1102861	TAMPA	FL		04/05/2018	4.20	9,100,000		15,952,000
00-1102863	ONTARIO	CA		10/12/2018	4.31	4,184,905		6,614,000
00-1102866	NORWALK	CA		05/10/2018	4.15	15,000,000		32,100,000
00-1102867	SEATTLE	WA		04/11/2018	4.27	8,500,000		11,387,000
00-1102871	SALEM	OR		07/16/2018	4.25	9,250,000		13,568,000
00-1102872	CHICAGO	IL		04/13/2018	4.81	10,000,000		14,464,667
00-1102873	LONG BEACH	CA		05/14/2018	4.01	30,000,000		44,415,000
00-1102874	HOLLAND	MI		05/15/2018	4.13	9,000,000		13,143,000
00-1102875	BURLINGTON	KY		06/11/2018	4.33	12,450,000		16,997,000
00-1102876	GOLETA	CA		05/17/2018	4.10	21,000,000		32,312,000
00-1102877	SHORT HILLS	NJ		06/13/2018	4.23	3,500,000		11,348,000

SCHEDULE B - PART 2

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

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
00-1102879	MARLTON	NJ		06/26/2018	4.20	20,000,000		47,408,888
00-1102880	NORTH HOLLYWOOD	CA		06/22/2018	4.19	7,700,000		14,000,000
00-1102882	HILL AIR FORCE BASE	UT		07/06/2018	4.93	15,000,000		24,600,000
00-1102883	DALLAS	TX		05/29/2018	4.14	10,950,000		16,149,000
00-1102887	COLORADO SPRINGS	CO		06/29/2018	4.11	27,600,000		37,745,915
00-1102888	WARMINSTER	PA		06/25/2018	4.25	15,000,000		25,255,385
00-1102891	CHICAGO	IL		06/29/2018	4.54	12,000,000		23,400,000
00-1102892	SALT LAKE CITY	UT		06/26/2018	4.29	35,000,000		46,819,182
00-1102893	INDIANAPOLIS	IN		08/14/2018	4.61	7,000,000		12,962,963
00-1102894	MOORESVILLE	NC		07/06/2018	4.36	13,525,000		18,680,197
00-1102895	SUNNYVALE	CA		07/16/2018	4.23	25,000,000		61,589,999
00-1102897	OMAHA	NE		07/26/2018	4.69	7,900,000		10,760,000
00-1102898	CHARLOTTE	NC		12/17/2018	4.39	10,600,000		20,248,000
00-1102901	MECHANICSBURG	PA		12/17/2018	4.46	20,000,000		34,445,477
00-1102902	BURLINGTON	MA		08/06/2018	4.42	30,000,000		44,302,000
00-1102905	RICHMOND	VA		07/27/2018	4.43	10,000,000		12,490,566
00-1102908	SUWANEE	GA		10/02/2018	4.23	25,200,000		38,789,386
00-1102909	MARLTON	NJ		09/06/2018	4.25	8,000,000		12,507,000
00-1102911	TAMPA	FL		09/05/2018	4.42	25,000,000		35,208,500
00-1102913	STOUGHTON	MA		09/20/2018	4.28	13,000,000		17,882,000
00-1102914	PATCHOGUE	NY		10/12/2018	4.32	15,000,000		24,607,333
00-1102917	PORTLAND	OR		09/27/2018	4.38	15,800,000		21,339,000
00-1102918	DENVER	CO		08/31/2018	4.37	17,000,000		23,846,000
00-1102919	CULVER CITY	CA		09/21/2018	4.49	6,750,000		10,393,000
00-1102921	SAN FRANCISCO	CA		09/06/2018	4.11	15,000,000		25,655,651
00-1102922	SAVANNAH	GA		11/30/2018	4.40	17,500,000		25,854,000
00-1102931	BUENA PARK	CA		10/23/2018	4.33	18,000,000		26,071,000
00-1102933	DOYLESTOWN	PA		12/19/2018	4.79	4,350,000		6,287,000
00-1102934	MONTGOMERYVILLE	PA		12/19/2018	4.79	3,875,000		5,319,000
00-1102936	SENECA	SC		12/21/2018	4.92	7,250,000		10,080,232
00-1102942	NEW YORK	NY		12/12/2018	4.53	19,000,000		27,534,931
00-1102948	IRVING	TX		12/20/2018	4.32	27,000,000		36,455,000
00-1102954	HOUSTON	TX		12/20/2018	4.09	40,600,000		61,274,052
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other						1,181,568,519	8,000,000	2,042,480,404
Mortgages in Good Standing - Mezzanine Loans								
99-0000059	DENVER	CO		12/23/2016	10.50		4,627,443	32,633,623
99-0000061	PHILADELPHIA	PA		05/15/2017	11.50		6,500,000	34,115,151
99-0000065	DALLAS	TX		12/20/2017	11.00		6,359,330	55,477,941
99-0000069	HACKENSACK	NJ		02/26/2018	11.00	3,917,704	4,082,296	89,800,000
99-0000070	CHANDLER	AZ		04/05/2018	10.00	2,066,812	5,014,367	90,067,921
0699999. Total - Mortgages in Good Standing - Mezzanine Loans						5,984,516	26,583,435	302,094,636
0899999. Total - Mortgages in Good Standing						1,187,553,035	34,583,435	2,344,575,040
3399999. Totals						1,187,553,035	34,583,435	2,344,575,040

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
00-1001260	PITTSBURGH	PA		03/05/2003.	03/27/2018.	62,599					0		62,599	62,599			0
00-1001267	TROY	OH		03/07/2003.	01/05/2018.	720,477					0		720,477	720,477			0
00-1100109	MILFORD	OH		09/23/2003.	10/02/2018.	71,226					0		71,226	71,226			0
00-1100141	GRAND RAPIDS	MI		10/30/2003.	10/12/2018.	348,241					0		348,241	348,241			0
00-1100729	PHOENIX	AZ		03/30/2005.	12/19/2018.	685,561					0		685,561	685,561			0
00-1101928	ANAHEIM	CA		12/14/2012.	01/19/2018.	18,258,927					0		18,258,927	18,258,927			0
00-1102103	PHOENIX	AZ		11/26/2013.	05/31/2018.	10,810,951					0		10,810,951	10,810,951			0
99-0000036	BIRMINGHAM	AL		09/10/2015.	09/05/2018.	2,565,045				230,918	230,918		2,795,963	2,795,963			0
99-0000041	HARRISON	NJ		03/02/2016.	06/27/2018.	7,203,454				386,551	386,551		7,590,005	7,590,005			0
0199999. Total - Mortgages Closed by Repayment						40,726,482	0	0	0	617,469	617,469	0	41,343,951	41,343,951	0	0	0
Mortgages With Partial Repayments																	
00-1001237	DALLAS	TX		11/20/2002.		2,370,228					0		545,512	545,512			0
00-1100265	ALTAMONTE SPRINGS	FL		12/18/2003.		670,539					0		123,202	123,202			0
00-1100375	ALGONQUIN	IL		09/15/2004.		323,547					0		181,183	181,183			0
00-1100406	EDISON	NJ		05/18/2004.		1,777,960					0		235,721	235,721			0
00-1100421	PORT ORANGE	FL		09/16/2004.		316,909					0		76,076	76,076			0
00-1100497	KENT	WA		08/23/2004.		341,029					0		190,278	190,278			0
00-1100600	FARMERS BRANCH	TX		12/16/2004.		660,064					0		37,494	37,494			0
00-1100669	BATTLE CREEK	MI		11/29/2004.		440,059					0		216,623	216,623			0
00-1100719	FARMERS BRANCH	TX		12/16/2004.		131,278					0		7,457	7,457			0
00-1100844	ORLAND PARK	IL		07/22/2005.		2,266,179					0		253,255	253,255			0
00-1101147	SOUTH HAVEN	MI		04/20/2006.		747,210					0		210,186	210,186			0
00-1101525	AUSTIN	TX		07/18/2007.		2,183,952					0		93,742	93,742			0
00-1101660	BUFFALO GROVE	IL		06/08/2009.		1,931,866					0		108,431	108,431			0
00-1101702	CLINTON	UT		10/08/2010.		2,872,383					0		197,500	197,500			0
00-1101713	SAN DIEGO	CA		10/05/2010.		5,156,019					0		542,060	542,060			0
00-1101715	LYNDHURST	NJ		12/01/2010.		7,797,787					0		176,447	176,447			0
00-1101727	WEST BABYLON	NY		02/15/2011.		743,904					0		37,524	37,524			0
00-1101780	MINNEAPOLIS	MN		09/20/2011.		8,928,886					0		205,494	205,494			0
00-1101800	CHICAGO	IL		11/30/2011.		8,954,242					0		205,077	205,077			0
00-1101813	RALEIGH	NC		03/28/2012.		3,186,436					0		97,222	97,222			0
00-1101817	OAKLAND	CA		06/27/2012.		9,368,119					0		201,847	201,847			0
00-1101864	SUNSET VALLEY	TX		07/17/2012.		7,420,131					0		649,127	649,127			0
00-1101866	BUFFALO GROVE	IL		08/09/2012.		3,608,276					0		181,867	181,867			0
00-1101867	BUFFALO GROVE	IL		08/09/2012.		3,608,276					0		181,867	181,867			0
00-1101897	PHOENIX	AZ		12/21/2012.		2,767,291					0		504,868	504,868			0
00-1101908	OCEANSIDE	NY		11/28/2012.		10,328,456					0		311,408	311,408			0
00-1101911	GRAND LEDGE	MI		12/27/2012.		3,786,962					0		118,909	118,909			0
00-1101919	BLOOMINGTON	IN		12/05/2012.		8,832,078					0		433,603	433,603			0
00-1101927	BRICK	NJ		12/12/2012.		18,083,994					0		436,131	436,131			0
00-1101979	SEATTLE	WA		08/01/2013.		12,629,257					0		603,911	603,911			0
00-1102007	LAKEWOOD	OH		06/28/2013.		14,022,427					0		760,192	760,192			0

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	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
00-1102009	AVON	OH		08/22/2013		14,551,385					0		375,327	375,327			0
00-1102015	BOSTON	MA		07/30/2013		12,385,489					0		409,989	409,989			0
00-1102026	KNOXVILLE	TN		10/15/2013		4,931,357					0		212,137	212,137			0
00-1102029	BROKEN ARROW	OK		10/10/2013		11,653,840					0		620,045	620,045			0
00-1102037	INDEPENDENCE TWP	MI		09/05/2013		9,571,750					0		245,704	245,704			0
00-1102051	GAINESVILLE	FL		11/01/2013		2,843,517					0		55,586	55,586			0
00-1102054	COLUMBUS	OH		05/14/2014		12,763,357					0		235,459	235,459			0
00-1102080	GAINESVILLE	FL		12/12/2013		6,336,581					0		188,162	188,162			0
00-1102081	GAINESVILLE	FL		12/12/2013		1,267,316					0		37,632	37,632			0
00-1102082	TORRANCE	CA		10/28/2013		4,972,923					0		150,494	150,494			0
00-1102096	BALTIMORE	MD		11/12/2013		5,799,572					0		107,060	107,060			0
00-1102098	WILMINGTON	NC		12/06/2013		10,550,000					0		165,628	165,628			0
00-1102099	BEAVERTON	OR		12/10/2013		9,076,020					0		263,323	263,323			0
00-1102147	WALNUT CREEK	CA		09/29/2014		14,668,272					0		295,592	295,592			0
00-1102153	SANTA ANA	CA		05/28/2014		1,969,017					0		41,128	41,128			0
00-1102157	EXTON	PA		05/07/2015		12,141,047					0		259,727	259,727			0
00-1102176	PORTLAND	OR		07/01/2014		13,119,540					0		594,216	594,216			0
00-1102210	COLUMBUS	OH		08/20/2015		12,231,296					0		227,107	227,107			0
00-1102216	BELLEVUE	WA		10/16/2014		9,875,170					0		399,400	399,400			0
00-1102219	NASHVILLE	TN		09/29/2014		5,240,085					0		142,385	142,385			0
00-1102237	SHERIDAN	CO		10/07/2014		9,699,275					0		281,709	281,709			0
00-1102245	BEAVERTON	OR		10/16/2014		4,034,408					0		84,127	84,127			0
00-1102249	JERICHO	NY		12/19/2014		11,343,381					0		242,615	242,615			0
00-1102254	LONGMONT	CO		11/06/2014		7,387,967					0		219,858	219,858			0
00-1102255	ZEELAND	MI		12/18/2014		2,609,638					0		165,140	165,140			0
00-1102264	CHARLOTTESVILLE	VA		01/12/2015		3,967,168					0		164,714	164,714			0
00-1102276	STRONGSVILLE	OH		12/23/2014		14,826,080					0		617,817	617,817			0
00-1102278	DENVER	CO		01/16/2015		5,567,859					0		163,863	163,863			0
00-1102280	BOULDER	CO		02/02/2015		8,831,777					0		260,369	260,369			0
00-1102289	SCOTTSDALE	AZ		04/29/2015		10,000,000					0		107,727	107,727			0
00-1102303	HENDERSON	NV		01/29/2015		7,771,901					0		162,882	162,882			0
00-1102304	ORLANDO	FL		02/17/2015		13,782,845					0		264,722	264,722			0
00-1102305	SEATTLE	WA		03/10/2015		16,284,109					0		687,439	687,439			0
00-1102309	JACKSONVILLE	FL		01/29/2015		14,903,205					0		321,094	321,094			0
00-1102310	JACKSON HEIGHTS	NY		03/31/2015		19,568,022					0		574,422	574,422			0
00-1102315	ROCKVILLE	MD		06/01/2015		4,913,234					0		143,536	143,536			0
00-1102319	BIRMINGHAM	AL		05/07/2015		13,285,736					0		522,932	522,932			0
00-1102331	FREMONT	CA		10/01/2015		4,578,554					0		280,451	280,451			0
00-1102333	NASHVILLE	TN		09/04/2015		13,201,622					0		388,825	388,825			0
00-1102335	SCOTTSDALE	AZ		03/31/2015		6,631,061					0		147,461	147,461			0
00-1102350	MELVILLE	NY		04/29/2015		17,082,305					0		378,083	378,083			0
00-1102354	SAN ANTONIO	TX		05/18/2015		7,870,269					0		226,289	226,289			0

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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
00-1102356	SAN JUAN CAPISTRANO	CA		04/16/2015.		10,928,042					0		445,167	445,167			0
00-1102365	STRONGSVILLE	OH		05/14/2015.		17,801,714					0		500,619	500,619			0
00-1102366	WILMINGTON	NC		06/18/2015.		7,633,038					0		161,749	161,749			0
00-1102368	TORRANCE	CA		10/23/2015.		8,578,343					0		217,077	217,077			0
00-1102370	CHICAGO	IL		06/10/2015.		12,484,096					0		359,632	359,632			0
00-1102371	NORTH LAS VEGAS	NV		05/20/2015.		8,560,204					0		187,126	187,126			0
00-1102380	SAN ANTONIO	TX		05/07/2015.		16,500,000					0		143,329	143,329			0
00-1102394	ANN ARBOR	MI		07/31/2015.		18,842,000					0		529,237	529,237			0
00-1102399	WEST FARGO	ND		09/11/2015.		8,176,770					0		159,280	159,280			0
00-1102402	LEHI	UT		08/17/2015.		4,425,758					0		272,125	272,125			0
00-1102405	MORRISVILLE	NC		10/01/2015.		10,250,000					0		29,220	29,220			0
00-1102412	MADISON	WI		09/29/2015.		8,022,166					0		161,069	161,069			0
00-1102413	KANSAS CITY	KS		08/27/2015.		7,102,801					0		141,064	141,064			0
00-1102420	COLUMBUS	OH		11/19/2015.		7,020,823					0		122,999	122,999			0
00-1102421	COLUMBUS	OH		11/19/2015.		1,422,025					0		42,160	42,160			0
00-1102423	MOORE	OK		11/18/2015.		19,000,000					0		335,178	335,178			0
00-1102425	DALLAS	TX		04/04/2016.		12,388,798					0		197,950	197,950			0
00-1102426	DALLAS	TX		11/25/2015.		14,766,880					0		244,340	244,340			0
00-1102427	FOLSOM	PA		10/23/2015.		11,452,869					0		456,261	456,261			0
00-1102428	COLUMBUS	OH	S	11/05/2015.		15,582,852					0		594,347	594,347			0
00-1102431	CHANDLER	AZ		09/30/2015.		25,000,000					0		74,237	74,237			0
00-1102434	VANCOUVER	WA		10/13/2015.		18,126,613					0		496,405	496,405			0
00-1102435	AURORA	CO		10/09/2015.		5,038,495					0		133,850	133,850			0
00-1102440	AMERICAN FORK	UT		10/08/2015.		7,661,588					0		300,077	300,077			0
00-1102441	SOMERVILLE	MA		12/18/2015.		16,252,765					0		410,370	410,370			0
00-1102442	SAN DIEGO	CA		10/19/2015.		3,795,876					0		104,083	104,083			0
00-1102448	BELLINGHAM	MA		10/01/2015.		11,706,401					0		241,828	241,828			0
00-1102449	SALEM	OR		03/07/2016.		8,923,986					0		174,529	174,529			0
00-1102451	MADISON	WI		12/11/2015.		11,000,000					0		181,890	181,890			0
00-1102454	GRANDVIEW HEIGHTS	OH	S	12/01/2015.		20,700,471					0		1,142,046	1,142,046			0
00-1102476	BOULDER	CO		02/08/2016.		7,544,329					0		276,433	276,433			0
00-1102477	MILPITAS	CA		12/14/2015.		19,250,000					0		312,939	312,939			0
00-1102478	MILPITAS	CA		12/14/2015.		15,750,000					0		256,041	256,041			0
00-1102479	MURRAY	UT		12/10/2015.		5,193,569					0		130,220	130,220			0
00-1102481	CABIN JOHN	MD		02/10/2016.		9,824,093					0		243,017	243,017			0
00-1102483	SALT LAKE CITY	UT		01/14/2016.		4,977,485					0		186,650	186,650			0
00-1102488	MALDEN	MA		04/01/2016.		37,771,191					0		774,023	774,023			0
00-1102489	ST CHARLES	MO		08/17/2016.		14,636,129					0		302,626	302,626			0
00-1102490	LOUISVILLE	KY		03/09/2016.		17,303,456					0		442,307	442,307			0
00-1102491	MERIDIAN	ID		02/01/2016.		11,482,426					0		299,537	299,537			0
00-1102493	RANCHO CUCAMONGA	CA		02/01/2016.		6,211,605					0		225,789	225,789			0
00-1102496	PHOENIX	AZ		01/21/2016.		5,256,889					0		140,342	140,342			0
00-1102504	PORTLAND	OR		01/20/2016.		21,671,430					0		408,544	408,544			0

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00-1102511	WINSTON-SALEM	NC		02/01/2016.		22,478,080					0		590,922	590,922			0
00-1102513	OCEANSIDE	CA		03/28/2016.		3,782,596					0		74,217	74,217			0
00-1102520	MCCANDLESS	PA		04/29/2016.		70,000,000					0		679,886	679,886			0
00-1102534	SAN DIEGO	CA		04/07/2016.		6,901,945					0		173,323	173,323			0
00-1102541	GARDEN GROVE	CA		03/29/2016.		8,026,504					0		205,276	205,276			0
00-1102545	WESTERVILLE	OH		03/17/2016.		7,188,724					0		134,107	134,107			0
00-1102551	BENTONVILLE	AR		04/21/2016.		29,837,627					0		1,106,946	1,106,946			0
00-1102552	BOSTON	MA		04/05/2016.		30,500,000					0		341,886	341,886			0
00-1102553	LEXINGTON	SC		09/01/2016.		5,425,202					0		145,735	145,735			0
00-1102557	ROWLAND HEIGHTS	CA		06/30/2016.		25,047,134					0		517,639	517,639			0
00-1102559	ORANGE	CA		06/30/2016.		2,772,207					0		57,292	57,292			0
00-1102560	ANAHEIM	CA		06/30/2016.		5,738,955					0		118,605	118,605			0
00-1102562	WESTMINSTER	CA		06/30/2016.		14,882,375					0		307,568	307,568			0
00-1102564	COSTA MESA	CA		06/30/2016.		14,444,658					0		298,522	298,522			0
00-1102567	LAGUNA HILLS	CA		06/30/2016.		7,684,363					0		158,810	158,810			0
00-1102569	SHEPHERDSVILLE	KY		04/19/2016.		12,303,058					0		463,190	463,190			0
00-1102570	EVERETT	WA		05/03/2016.		17,359,614					0		449,240	449,240			0
00-1102572	SEATTLE	WA		08/29/2016.		12,294,999					0		225,366	225,366			0
00-1102578	LYNDHURST	NJ		04/25/2016.		14,169,153					0		336,457	336,457			0
00-1102599	OCONOMOWOC	WI		06/01/2016.		8,250,655					0		173,512	173,512			0
00-1102612	EDISON	NJ		08/04/2016.		14,825,859					0		561,804	561,804			0
00-1102614	ROGERS	AR		09/01/2016.		23,746,176					0		880,384	880,384			0
00-1102617	CONCORD	NH		06/23/2016.		12,265,238					0		247,017	247,017			0
00-1102619	MADISON	WI		08/10/2016.		7,450,000					0		36,479	36,479			0
00-1102630	EVERETT	WA		09/15/2016.		3,759,908					0		213,915	213,915			0
00-1102631	GASTONIA	NC		11/22/2016.		7,500,000					0		192,161	192,161			0
00-1102634	WALKER	MI		04/05/2017.		20,268,562					0		1,071,858	1,071,858			0
00-1102635	WESTPORT	CT		09/26/2016.		14,367,099					0		296,189	296,189			0
00-1102636	OVIEDO	FL		08/08/2016.		13,161,942					0		364,285	364,285			0
00-1102641	SAN ANTONIO	TX		08/08/2016.		9,387,561					0		259,821	259,821			0
00-1102643	HILLSBORO	OR		11/07/2016.		10,715,834					0		293,980	293,980			0
00-1102649	BEXLEY	OH		11/23/2016.		6,658,390					0		173,070	173,070			0
00-1102653	CERRITOS	CA		09/23/2016.		6,777,581					0		169,486	169,486			0
00-1102655	MOUNTAIN VIEW	CA		11/14/2016.		17,654,557					0		357,729	357,729			0
00-1102656	EL SEGUNDO	CA		12/15/2016.		11,721,276					0		314,512	314,512			0
00-1102660	WILDOMAR	CA		05/23/2017.		12,179,678					0		301,325	301,325			0
00-1102665	GLASTONBURY	CT		10/20/2016.		18,768,286					0		387,677	387,677			0
00-1102672	AMERICAN CANYON	CA		10/12/2018.							0		33,106	33,106			0
00-1102679	ANN ARBOR	MI		12/09/2016.		4,917,439					0		93,456	93,456			0
00-1102683	CHAPEL HILL	NC		01/30/2017.		54,247,537					0		1,313,189	1,313,189			0
00-1102689	MACON	GA		02/06/2017.		11,110,500					0		193,176	193,176			0
00-1102692	GRANDVIEW HEIGHTS	OH	S	02/01/2017.		28,000,000					0		546,839	546,839			0
00-1102693	WEST CHESTER	PA		03/06/2017.		37,000,000					0		402,766	402,766			0

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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
00-1102704	SEATTLE	WA		04/06/2017.		4,695,180					0		98,157	98,157			0
00-1102712	VALENCIA	CA		05/15/2017.		3,767,281					0		67,467	67,467			0
00-1102719	KENT	WA		04/13/2017.		10,005,711					0		521,011	521,011			0
00-1102720	BILLERICA	MA		05/01/2017.		3,060,658					0		73,279	73,279			0
00-1102721	BROOKLYN	NY		06/01/2017.		13,775,113					0		464,307	464,307			0
00-1102727	CHARLESTON	SC		05/22/2017.		17,462,971					0		592,341	592,341			0
00-1102728	GREENVILLE	SC		10/12/2018.							0		17,602	17,602			0
00-1102740	MEMPHIS	TN		08/16/2017.		14,898,717					0		415,137	415,137			0
00-1102753	ENCINITAS	CA		06/23/2017.		6,300,000					0		43,010	43,010			0
00-1102754	SAN DIEGO	CA		07/18/2017.		9,942,487					0		177,251	177,251			0
00-1102757	BALTIMORE	MD		08/08/2017.		10,449,090					0		209,338	209,338			0
00-1102761	RICHMOND	VA		07/19/2017.		13,152,885					0		239,674	239,674			0
00-1102764	MYRTLE BEACH	SC		07/07/2017.		16,307,669					0		284,787	284,787			0
00-1102767	KALAMAZOO	MI		07/20/2017.		7,407,354					0		286,044	286,044			0
00-1102772	NORTHBROOK	IL		08/10/2017.		24,789,751					0		861,117	861,117			0
00-1102773	IRMO	SC		07/26/2017.		10,566,008					0		258,686	258,686			0
00-1102774	VERNON	CA		06/30/2017.		15,382,130					0		290,464	290,464			0
00-1102779	FAIRFAX	VA		08/25/2017.		7,955,280					0		183,781	183,781			0
00-1102786	MARYSVILLE	WA		01/10/2018.							0		655,484	655,484			0
00-1102787	SANTA ANA	CA		10/12/2018.							0		63,664	63,664			0
00-1102789	EAST RUTHERFORD	NJ		09/18/2017.		12,932,886					0		413,411	413,411			0
00-1102792	WOODSTOCK	GA		10/12/2017.		21,972,724					0		335,999	335,999			0
00-1102794	TULSA	OK		10/30/2017.		11,966,950					0		405,099	405,099			0
00-1102797	REDMOND	WA		09/08/2017.		11,110,006					0		553,244	553,244			0
00-1102799	EUGENE	OR		10/26/2017.		4,743,168					0		83,783	83,783			0
00-1102800	FORT MILL	SC		09/22/2017.		8,963,127					0		226,002	226,002			0
00-1102803	NASHVILLE	TN		11/27/2017.		14,000,000					0		347,983	347,983			0
00-1102825	NAPLES	FL		12/05/2017.		10,000,000					0		219,087	219,087			0
00-1102827	BURIEN	WA		12/18/2017.		10,980,000					0		346,217	346,217			0
00-1102828	MODESTO	CA		02/01/2018.							0		77,215	77,215			0
00-1102829	MODESTO	CA		02/01/2018.							0		67,563	67,563			0
00-1102830	SAN DIEGO	CA		02/23/2018.							0		104,861	104,861			0
00-1102832	MONROE	WA		01/04/2018.							0		328,402	328,402			0
00-1102833	BEAVERTON	OR		03/05/2018.							0		149,909	149,909			0
00-1102839	JACKSONVILLE	FL		01/09/2018.							0		468,378	468,378			0
00-1102840	TONAWANDA	NY		02/07/2018.							0		80,940	80,940			0
00-1102852	BALA CYNWYD	PA		04/06/2018.							0		290,112	290,112			0
00-1102855	SAN DIEGO	CA		03/09/2018.							0		65,641	65,641			0
00-1102863	ONTARIO	CA		10/12/2018.							0		11,955	11,955			0
00-1102866	NORWALK	CA		05/10/2018.							0		172,777	172,777			0
00-1102872	CHICAGO	IL		04/13/2018.							0		176,177	176,177			0
00-1102874	HOLLAND	MI		05/15/2018.							0		218,985	218,985			0

SCHEDULE B - PART 3

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

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
00-1102876	GOLETA	CA		05/17/2018.							0		342,606	342,606			0
00-1102879	MARLTON	NJ		06/26/2018.							0		190,270	190,270			0
00-1102882	HILL AIR FORCE BASE	UT		07/06/2018.							0		102,440	102,440			0
00-1102883	DALLAS	TX		05/29/2018.							0		126,308	126,308			0
00-1102887	COLORADO SPRINGS	CO		06/29/2018.							0		196,305	196,305			0
00-1102888	WARMINSTER	PA		06/25/2018.							0		200,214	200,214			0
00-1102892	SALT LAKE CITY	UT		06/26/2018.							0		271,954	271,954			0
00-1102893	INDIANAPOLIS	IN		08/14/2018.							0		35,091	35,091			0
00-1102894	MOORESVILLE	NC		07/06/2018.							0		100,405	100,405			0
00-1102897	OMAHA	NE		07/26/2018.							0		55,892	55,892			0
00-1102902	BURLINGTON	MA		08/06/2018.							0		165,279	165,279			0
00-1102909	MARLTON	NJ		09/06/2018.							0		30,065	30,065			0
00-1102911	TAMPA	FL		09/05/2018.							0		66,928	66,928			0
00-1102914	PATCHOGUE	NY		10/12/2018.							0		27,850	27,850			0
00-1102917	PORTLAND	OR		09/27/2018.							0		45,255	45,255			0
00-1102918	DENVER	CO		08/31/2018.							0		82,953	82,953			0
00-1102919	CULVER CITY	CA		09/21/2018.							0		17,843	17,843			0
00-1102931	BUENA PARK	CA		10/23/2018.							0		24,444	24,444			0
99-0000069	HACKENSACK	NJ		02/26/2018.							0		655,744	655,744			0
0299999. Total - Mortgages With Partial Repayments						2,028,520,086	0	0	0	0	0	0	61,061,010	61,061,010	0	0	0
0599999. Total Mortgages						2,069,246,567	0	0	0	617,469	617,469	0	102,404,961	102,404,961	0	0	0

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation and Admini-strative Symbol / Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	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	1,358,331	1,384,727	1,384,727	(7,436)					87,846	3,728,129	0.200
	GSO Capital Opportunities Fund III LP		Wilmington	DE	GSO Capital Partners LP		06/03/2016	2	4,227,350	4,326,641	4,326,641	92,459					253,538	5,885,340	0.150
	Guggenheim Private Debt Fund 2.0-I, LLC		Wilmington	DE	Guggenheim PDF 2.0		06/03/2016	2	11,729,770	12,613,169	12,613,169	762,640					716,976	2,342,175	2.000
	ICG SDP Fund 3B		Grand Duchy	LUX	Intermediate Capital Managers Limited		03/22/2018	2	2,246,082	2,246,082	2,246,082	-					39,379	9,214,400	0.460
	Newstone Capital Partners III, LP		Wilmington	DE	Newstone Capital Partners		09/20/2016	2	7,099,795	7,155,753	7,155,753	(113,637)					733,563	1,589,871	1.250
	TCW Direct Lending VII, LLC		Los Angeles	CA	TCW Asset Management		05/14/2018	2	3,677,396	3,677,396	3,677,396	-					67,430	6,261,335	0.400
	Vista Credit Opportunities Fund II - B, L.P.		San Francisco	CA	Vista Credit Opportunities Managment		06/01/2016	2	3,786,494	3,786,494	3,786,494	-					309,684	1,752,479	1.000
	Vista Credit Opportunities Fund II, L.P.		Wilmington	DE	Vista Credit Opportunities Managment		05/10/2017	2	1,484,160	1,484,160	1,484,160	-					136,571	1,240,332	0.420
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated									35,609,378	36,674,422	36,674,422	734,026	0	0	0	0	2,344,987	32,014,061	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Clearlake Capital Partners V		Santa Monica	CA	Clearlake Capital Group		12/05/2017	3	798,716	936,478	936,478	137,762					7,322	1,200,966	0.060
	Dyal Capital Partners III		New York	NY	NB Dyal Associates III, LP		09/30/2016	3	3,295,656	3,930,956	3,930,956	474,649					414,712	4,863,491	0.140
	Dyal Capital Partners III Co-Invest Moonrise LP		New York	NY	NB Dyal Associates III, LP		07/25/2017	3	1,506,346	1,851,890	1,851,890	349,387					45,859		5.690
	Dyal Capital Partners IV		New York	NY	NB Dyal Associates III, LP		06/11/2018	3	299,242	277,536	277,536	(21,706)						5,700,000	0.110
	Fundamental Partners III, L.P.		Wilmington	DE	Fundamental Advisors		05/18/2017	3	3,881,740	3,934,529	3,934,529	69,289					144,608	2,884,479	0.700
	ICG Europe VII		St Helier	JEY	Intermediate Capital Managers Limited		08/24/2018	2	424,761	410,339	410,339	(14,422)				(6,593)		5,880,537	0.120
	Landmark Equity Partners XVI, LP		Wilmington	DE	Landmark Partners		12/06/2018	3	43,509	43,509	43,509							7,956,491	0.170
	Peppertree Capital Fund VII, LP		Wilmington	DE	Peppertree Capital		11/28/2018	3	2,500,000	2,500,000	2,500,000							7,500,000	2.000
	Yukon Capital Partners III, LP		Minneapolis	MN	Yukon Partners		07/18/2017	2	2,132,267	2,132,267	2,132,267	74,172					79,537	4,744,671	1.270
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated									14,882,237	16,017,504	16,017,504	1,069,131	0	0	0	(6,593)	692,038	40,730,635	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
	Olentangy RE LLC		Columbus	OH	Nationwide Life and Annuity Insurance Company		01/13/2010		67,000,000	75,475,134	75,475,134	1,824,434							100.000
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated									67,000,000	75,475,134	75,475,134	1,824,434	0	0	0	0	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Almanac Realty Securities VIII, L.P.		Dover	DE	Almanac Realty Partners		12/21/2018		37,736	37,736	37,736							14,962,264	0.750
	Bell Institutional Fund V, LLC		Greensboro	NC	Bell Partners		05/28/2015		14,425,220	17,384,296	17,384,296	1,601,256					621,840	449,998	5.260
	Crow Holdings Realty Partners VII, LP		Wilmington	DE	Crow Holdings Capital Partners, LLC		05/01/2015		6,400,181	6,541,567	6,541,567	(14,086)					1,354,622	1,020,860	0.670
	Crow Holdings Retail Fund II, L.P.		Dover	DE	Crow Holdings Retail Advisors II, L.P.		10/21/2016		3,364,959	3,352,061	3,352,061	(12,898)						5,520,988	2.250
	Dermody Properties Industrial Fund II, LP		Dover	DE	Dermody GP II, LLC		12/27/2018		968,839	968,839	968,839							14,031,161	2.420
	DivcoWest Fund V, L.P.		Dover	DE	DivcoWest Fund V GP, L.P.		06/23/2017		2,489,531	2,433,456	2,433,456	30,138						2,527,889	0.320
	Exeter Industrial Value Fund IV, L.P.		Dover	DE	Exeter Property Group IV, L.P.		10/24/2016		5,500,000	5,724,709	5,724,709	328,907						4,500,000	1.000
	GEM Realty Fund VI, LP		Wilmington	DE	GEM Capital, LP		04/15/2016		705,911	684,420	684,420	(21,491)					114,400	11,107,065	1.200
	Helios Devco LLC		Washington	DC	Sol Systems LLC		05/23/2018		556,529	555,452	555,452	(1,077)						6,042,609	13.000
	Helios Infraco LLC		Washington	DC	Sol Systems LLC		12/22/2017		1,945,636	1,661,644	1,661,644	(283,991)						4,348,194	6.500
	HSREP VI Co-Investment 3, L.P.		Dover	DE	Harrison Street		05/02/2018		5,761,404	5,723,722	5,723,722	(37,682)						2,238,596	5.650
	Laurel Hill GQ LLC		Madison	WI	Laurel Hill GQ Managing Member LLC		09/24/2018		1,900	1,900	1,900							690,676	1.000
	PCCP Credit IX, LP		Dover	DE	PCCP Credit IX GP, LLC		03/28/2017		5,398,621	5,398,621	5,398,621						287,448	11,879,000	1.750
	PCCP Equity VII, LP		Dover	DE	PCCP, LP		05/10/2016		6,034,452	7,622,673	7,622,673	938,672					321,361	1,073,787	1.500

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol / Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	PCCP Equity VIII, LP		Dover	DE	PCCP, LP		09/18/2018		2,365,704	2,255,919	2,255,919	(109,785)						12,637,206	1.670
	ST GA Fund NW 2018 LLC		Atlanta	GA	SunTrust Community Capital LLC		12/27/2018		261,855	176,000	176,000		(85,855)						3.300
	US Regional Logistics Program II, L.P		Dover	DE	US RLP GP, LLC		01/12/2018		1,600,000	1,678,987	1,678,987	78,987						8,650,000	10.000
	US Regional Logistics Program, L.P		Dover	DE	US RLP GP, LLC		10/18/2016		6,101,058	7,533,617	7,533,617	814,589					63,333	4,505,034	6.670
	Walton Street Real Estate Fund VIII. LP		Wilmington	DE	Walton Street Capital, LLC		05/18/2016		8,575,995	9,576,922	9,576,922	669,460						6,439,423	1.000
	Waterton Residential Property Venture XIII, L.P		Dover	DE	Waterton Venture XIII GP, LLC		11/03/2017		1,491,397	1,419,641	1,419,641	(71,756)						3,506,678	0.670
	Dominion Arms SP LLC		Norfolk	VA	Dominion Arms SP MM LLC		12/12/2018		761,469	61,875	61,875		(699,594)						12.380
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated									74,748,397	80,794,057	80,794,057	3,909,243	(785,449)	0	0	0	2,763,004	116,131,428	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		31,607,253	31,607,253	31,607,253								100.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated									31,607,253	31,607,253	31,607,253	0	0	0	0	0	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																			
	Nationwide SBL, LLC		Columbus	OH	Nationwide Life and Annuity Insurance Company		10/31/2018		1,000,000	784,994	784,994	(215,006)							100.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated									1,000,000	784,994	784,994	(215,006)	0	0	0	0	0	0	XXX
Collateral Loans - Unaffiliated																			
	Smart Credit Collateralized Loan #5500004064		Bay Village	OH	Nationwide Life and Annuity Insurance Company		12/14/2018		20,026	20,026	20,026							79,998	
	Smart Credit Collateralized Loan #5500000087		Shaker Heights	OH	Nationwide Life and Annuity Insurance Company		12/14/2018		80,983	80,983	80,983							19,111	
	Smart Credit Collateralized Loan #48118021118		Valley City	OH	Nationwide Life and Annuity Insurance Company		12/14/2018		100,685	100,685	100,685							-	
	Smart Credit Collateralized Loan #48119075627		Powell	OH	Nationwide Life and Annuity Insurance Company		12/14/2018		204,092	204,092	204,092							-	
	Smart Credit Collateralized Loan #48117796780		Chagrin Falls	OH	Nationwide Life and Annuity Insurance Company		12/14/2018		140,770	140,770	140,770							97,041	
	Smart Credit Collateralized Loan #48119106883		Wadsworth	OH	Nationwide Life and Annuity Insurance Company		12/14/2018		17,372	17,372	17,372							331,123	
	Smart Credit Collateralized Loan #5500001033		Cincinnati	OH	Nationwide Life and Annuity Insurance Company		12/14/2018		561,736	561,736	561,736							-	
	Smart Credit Collateralized Loan #5500003905		Orange	OH	Nationwide Life and Annuity Insurance Company		12/14/2018		642,746	642,746	642,746							387,864	
	Smart Credit Collateralized Loan #5500001919		Burlington	VT	Nationwide Life and Annuity Insurance Company		12/14/2018		139,187	139,187	139,187							458,973	
	Smart Credit Collateralized Loan #5500003459		Essex Jct	VT	Nationwide Life and Annuity Insurance Company		12/14/2018		2,317,621	2,317,621	2,317,621							1,835,371	
2599999. Total - Collateral Loans - Unaffiliated									4,225,218	4,225,218	4,225,218	0	0	0	0	0	0	3,209,481	XXX
4499999. Subtotal - Unaffiliated									129,465,230	137,711,201	137,711,201	5,712,400	(785,449)	0	0	(6,593)	5,800,029	192,085,605	XXX
4599999. Subtotal - Affiliated									99,607,253	107,867,381	107,867,381	1,609,428	0	0	0	0	0	0	XXX
4699999. Totals									229,072,483	245,578,582	245,578,582	7,321,828	(785,449)	0	0	(6,593)	5,800,029	192,085,605	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated										
	Clearlake Capital Partners V	Santa Monica	CA	Clearlake Capital Group	12/05/2017.	3	799,197			0.060
	Dyal Capital Partners III	New York	NY	NB Dyal Associates III, LP	09/30/2016.	3		640,827		0.140
	Dyal Capital Partners III Co-Invest Moonrise LP	New York	NY	NB Dyal Associates III, LP	07/25/2017.	3		14,818		5.690
	Dyal Capital Partners IV	New York	NY	NB Dyal Associates III, LP	06/11/2018.	3	300,000			0.110
	Fundamental Partners III, L.P.	Wilmington	DE	Fundamental Advisors	05/18/2017.	3		1,057,402		0.700
	ICG Europe VII	St Helier	JEY	Intermediate Capital Managers Limited	08/24/2018.	2	431,354			0.120
	Landmark Equity Partners XVI, LP	Wilmington	DE	Landmark Partners	12/06/2018.	3	215,414			0.170
	Peppertree Capital Fund VII, LP	Wilmington	DE	Peppertree Capital	11/28/2018.	3	2,500,000			2.000
	Yukon Capital Partners III, LP	Minneapolis	MN	Yukon Partners	07/18/2017.	2		1,140,659		1.270
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							4,245,965	2,853,706	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated										
	Olentangy RE LLC	Columbus	OH	Nationwide Life and Annuity Insurance Company	01/13/2010.			11,000,000		100.000
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							0	11,000,000	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated										
	Almanac Realty Securities VIII, L.P.	Dover	DE	Almanac Realty Partners	12/21/2018.		37,736			0.750
	Bell Institutional Fund V, LLC	Greensboro	NC	Bell Partners	05/28/2015.			178,555		5.260
	Crow Holdings Realty Partners VII, LP	Wilmington	DE	Crow Holdings Capital Partners, LLC	05/01/2015.			322,588		0.670
	Crow Holdings Retail Fund II, L.P.	Dover	DE	Crow Holdings Retail Advisors II, L.P.	10/21/2016.			2,081,718		2.250
	Dermody Properties Industrial Fund II, LP	Dover	DE	Dermody GP II, LLC	12/27/2018.		968,839			2.420
	DivcoWest Fund V, L.P.	Dover	DE	DivcoWest Fund V GP, L.P.	06/23/2017.			962,707		0.320
	Exeter Industrial Value Fund IV, L.P.	Dover	DE	Exeter Property Group IV, L.P.	10/24/2016.			4,500,000		1.000
	GEM Realty Fund VI, LP	Wilmington	DE	GEM Capital, LP	04/15/2016.			755,325		1.200
	Georgia Housing Tax Credit Fund LLC	Atlanta	GA	Georgia Equity Investors, LLC	10/09/2018.		274,510			
	Helios Devco LLC	Washington	DC	Sol Systems LLC	05/23/2018.		556,529			13.000
	Helios Infraco LLC	Washington	DC	Sol Systems LLC	12/22/2017.			2,248,538		6.500
	HSREP VI Co-Investment 3, L.P.	Dover	DE	Harrison Street	05/02/2018.		5,761,404			5.650
	Laurel Hill GQ LLC	Madison	WI	Laurel Hill GQ Managing Member LLC	09/24/2018.		1,900			1.000
	PCCP Credit IX, LP	Dover	DE	PCCP Credit IX GP, LLC	03/28/2017.			5,096,604		1.750
	PCCP Equity VII, LP	Dover	DE	PCCP, LP	05/10/2016.			3,006,538		1.500
	PCCP Equity VIII, LP	Dover	DE	PCCP, LP	09/18/2018.		2,372,155			1.670
	ST GA Fund NW 2018 LLC	Atlanta	GA	SunTrust Community Capital LLC	12/27/2018.		261,855			3.300
	US Regional Logistics Program II, L.P.	Dover	DE	US RLP GP, LLC	01/12/2018.		1,600,000			10.000
	US Regional Logistics Program, L.P.	Dover	DE	US RLP GP, LLC	10/18/2016.			600,000		6.670
	VA State TC Fund I LLC	St Louis	MO	Enhanced EC Fund LLC	11/09/2018.		164,110			0.500
	Walton Street Real Estate Fund VIII. LP	Wilmington	DE	Walton Street Capital, LLC	05/18/2016.			4,602,346		1.000
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Waterton Venture XIII GP, LLC	11/03/2017.			1,303,028		0.670
	Dominion Arms SP LLC	Norfolk	VA	Dominion Arms SP MM LLC	12/12/2018.		761,469			12.380
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							12,760,507	25,657,947	0	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.			14,927,185		100.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							0	14,927,185	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated										
	Ares Private Credit Solutions, L.P.	Wilmington	DE	Ares Private Credit Solutions	06/23/2017.	2		541,014		0.200

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	GSO Capital Opportunities Fund III LP	Wilmington	DE	GSO Capital Partners LP	06/03/2016.	2		1,904,232		0.150
	Guggenheim Private Debt Fund 2.0-I, LLC	Wilmington	DE	Guggenheim PDF 2.0	06/03/2016.	2		5,116,667		2.000
	ICG SDP Fund 3B	Grand Duchy	LUX	Intermediate Capital Managers Limited	03/22/2018.	2	2,335,915			0.460
	Newstone Capital Partners III, LP	Wilmington	DE	Newstone Capital Partners	09/20/2016.	2		2,135,882		1.250
	TCW Direct Lending VII, LLC	Los Angeles	CA	TCW Asset Management	05/14/2018.	2	4,579,539			0.400
	Vista Credit Opportunities Fund II - B, L.P.	San Francisco	CA	Vista Credit Opportunities Managment	06/01/2016.	2		2,144,415		1.000
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE	Vista Credit Opportunities Managment	05/10/2017.	2		2,177,381		0.420
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							6,915,454	14,019,591	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated										
	Nationwide SBL, LLC	Columbus	OH	Nationwide Life and Annuity Insurance Company	10/31/2018.		1,000,000			100.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated							1,000,000	0	0	XXX
Collateral Loans - Unaffiliated										
	Smart Credit Collateralized Loan #5500004064	Bay Village	OH	Nationwide Bank	12/14/2018.		20,026			
	Smart Credit Collateralized Loan #5500000087	Shaker Heights	OH	Nationwide Bank	12/14/2018.		80,983			
	Smart Credit Collateralized Loan #48118021118	Valley City	OH	Nationwide Bank	12/14/2018.		100,685			
	Smart Credit Collateralized Loan #48119075627	Powell	OH	Nationwide Bank	12/14/2018.		204,092			
	Smart Credit Collateralized Loan #48117796780	Chagrin Falls	OH	Nationwide Bank	12/14/2018.		140,770			
	Smart Credit Collateralized Loan #48119106883	Wadsworth	OH	Nationwide Bank	12/14/2018.		17,372			
	Smart Credit Collateralized Loan #5500001033	Cincinnati	OH	Nationwide Bank	12/14/2018.		561,736			
	Smart Credit Collateralized Loan #5500003905	Orange	OH	Nationwide Bank	12/14/2018.		642,746			
	Smart Credit Collateralized Loan #5500001919	Burlington	VT	Nationwide Bank	12/14/2018.		139,187			
	Smart Credit Collateralized Loan #5500003459	Essex Jct	VT	Nationwide Bank	12/14/2018.		2,317,621			
2599999. Total - Collateral Loans - Unaffiliated							4,225,218	0	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated										
	MPC IN DINO MCF LLC	Atlanta	GA	STCE State HTC Manager LLC	04/23/2018.		173,708			9.500
3799999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							173,708	0	0	XXX
4499999. Subtotal - Unaffiliated							28,320,852	42,531,244	0	XXX
4599999. Subtotal - Affiliated							1,000,000	25,927,185	0	XXX
4699999. Totals							29,320,852	68,458,429	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in 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.	12/06/2018.	266,094					0		266,094	266,094			0	
	Guggenheim Private Debt Fund 2.0-I, LLC	Wilmington	DE	Distribution	06/03/2016.	12/24/2018.	4,137,268					0		4,137,268	4,137,268			0	
	ICG SDP Fund 3B	Grand Duchy	LUX	Distribution	03/22/2018.	12/12/2018.	89,833					0		89,833	89,833			0	
	Newstone Capital Partners III, LP	Wilmington	DE	Distribution	09/20/2016.	10/09/2018.	1,413,387					0		1,413,387	1,413,387			0	
	TCW Direct Lending VII, LLC	Los Angeles	CA	Distribution	05/14/2018.	12/13/2018.	902,143					0		902,143	902,143			0	
	Vista Credit Opportunities Fund II - B, L.P.	San Francisco	CA	Distribution	06/01/2016.	12/11/2018.	1,829,172					0		1,829,172	1,829,172			0	
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE	Distribution	05/10/2017.	11/30/2018.	1,918,127					0		1,918,127	1,918,127			0	
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							10,556,024	0	0	0	0	0	0	10,556,024	10,556,024	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Clearlake Capital Partners V	Santa Monica	CA	Distribution	12/05/2017.	12/27/2018.	482					0		482	482			0	
	Dyal Capital Partners III Co-Invest Moonrise LP	New York	NY	Distribution	07/25/2017.	12/28/2018.	11,055					0		11,055	11,055			0	
	Dyal Capital Partners IV	New York	NY	Distribution	06/11/2018.	12/05/2018.	758					0		758	758			0	
	Fundamental Partners III, L.P.	Wilmington	DE	Distribution	05/18/2017.	12/20/2018.	137,365					0		137,365	137,365			0	
	Landmark Equity Partners XVI, LP	Wilmington	DE	Distribution	12/06/2018.	12/19/2018.	171,905					0		171,905	171,905			0	
	Yukon Capital Partners III, LP	Minneapolis	MN	Distribution	07/18/2017.	11/14/2018.	121,829					0		121,829	121,829			0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							443,394	0	0	0	0	0	0	443,394	443,394	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.	10/29/2018.	450,184					0		450,184	450,184			0	
	Crow Holdings Realty Partners VII, LP	Wilmington	DE	Distribution	05/01/2015.	12/27/2018.	2,295,764					0		2,295,764	2,295,764			0	
	Crow Holdings Retail Fund II, L.P.	Dover	DE	Distribution	10/21/2016.	12/20/2018.	167,157					0		167,157	167,157			0	
	DivcoWest Fund V, L.P.	Dover	DE	Distribution	06/23/2017.	01/19/2018.	2,352					0		2,352	2,352			0	
	GEM Realty Fund VI, LP	Wilmington	DE	Distribution	04/15/2016.	08/20/2018.	605,600					0		605,600	605,600			0	
	Georgia Housing Tax Credit Fund LLC	Atlanta	GA	Fully Amortized	10/09/2018.	12/31/2018.	-	-	(274,510)	-	-	(274,510)		-	-			0	
	Helios Infraco LLC	Washington	DC	Distribution	12/22/2017.	12/31/2018.	315,253					0		315,253	315,253			0	
	PCCP Credit IX, LP	Dover	DE	Distribution	03/28/2017.	12/26/2018.	1,505,205					0		1,505,205	1,505,205			0	
	PCCP Equity VII, LP	Dover	DE	Distribution	05/10/2016.	12/31/2018.	815,586					0		815,586	815,586			0	
	PCCP Equity VIII, LP	Dover	DE	Distribution	09/18/2018.	12/06/2018.	6,452					0		6,452	6,452			0	
	US Regional Logistics Program, L.P.	Dover	DE	Distribution	10/18/2016.	12/21/2018.	266,667					0		266,667	266,667			0	
	VA State TC Fund I LLC	St Louis	MO	Fully Amortized	11/09/2018.	12/31/2018.	-	-	(164,110)	-	-	(164,110)		-	-			0	
	Walton Street Real Estate Fund VIII. LP	Wilmington	DE	Distribution	05/18/2016.	12/19/2018.	971,077					0		971,077	971,077			0	
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Distribution	11/03/2017.	05/08/2018.	1,782					0		1,782	1,782			0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							7,403,079	0	(438,620)	0	0	(438,620)	0	7,403,079	7,403,079	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	NW - Deerfield, LLC	Alphretta	GA	Distribution	06/24/2015.	12/19/2018.	2,955,069					0		2,955,069	3,114,528		159,459	159,459	2,788,737
	NW REI (NLAIC), LLC	Columbus	OH	Distribution	02/29/2016.	01/31/2018.	9,072					0		9,072	9,072			0	
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							2,964,141	0	0	0	0	0	0	2,964,141	3,123,600	0	159,459	159,459	2,788,737
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	MPC IN DINO MCF LLC	Atlanta	GA	Fully Amortized	04/23/2018.	12/31/2018.	-	-	(173,708)			(173,708)						0	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in 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
3799999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	0	(173,708)	0	0	(173,708)	0	0	0	0	0	0	0
4499999. Subtotal - Unaffiliated							18,402,497	0	(612,328)	0	0	(612,328)	0	18,402,497	18,402,497	0	0	0	0
4599999. Subtotal - Affiliated							2,964,141	0	0	0	0	0	0	2,964,141	3,123,600	0	159,459	159,459	2,788,737
4699999. Totals							21,366,638	0	(612,328)	0	0	(612,328)	0	21,366,638	21,526,097	0	159,459	159,459	2,788,737

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
742651 DJ 8	Private Export Funding Corp Nt				1FE	4,965,950	104.479	5,223,935	5,000,000	4,989,998		3,108			4.300	4.373	JD	9,522	214,964	11/17/2009.	12/15/2021.
912810 EC 8	U S Treasury Bd				1	112,125	100.766	100,766	100,000	100,129		(1,022)			8.875	7.783	FA	3,352	8,875	11/09/1992.	02/15/2019.
912810 EJ 3	U S Treasury Bd				1	111,875	112.781	112,781	100,000	102,174		(815)			8.125	7.112	MN	1,055	8,125	08/14/1995.	05/15/2021.
912810 EN 4	U S Treasury Bd	SD			1	518,906	118.746	593,731	500,000	505,218		(1,129)			7.625	7.310	MN	4,950	38,125	01/21/1993.	11/15/2022.
912828 3P 3	U S Treasury Nt	SD			1	117,624	98.250	117,900	120,000	117,923		299			2.250	2.563	JD	7	2,700	01/19/2018.	12/31/2024.
912828 KQ 2	U S Treasury Nt	M			1	1,344,938	100.223	1,353,006	1,350,000	1,349,783		574			3.125	3.169	MN	5,477	42,188	05/12/2009.	05/15/2019.
0199999. U.S. Government - Issuer Obligations						7,171,418	XXX	7,502,119	7,170,000	7,165,225	0	1,015	0	0	XXX	XXX	XXX	24,363	314,977	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36209M YH 1	GNMA I PTC #476012			4	1	29,384	107.693	31,914	29,634	29,427		4			6.500	6.790	MON	161	1,926	04/21/1998.	05/15/2028.
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1			4	1	224,342	110.237	240,542	218,205	219,316		(1,852)			6.750	6.292	MON	1,227	14,729	06/10/2002.	06/15/2028.
0299999. U.S. Government - Residential Mortgage-Backed Securities						253,726	XXX	272,456	247,839	248,743	0	(1,848)	0	0	XXX	XXX	XXX	1,388	16,655	XXX	XXX
0599999. Total - U.S. Government						7,425,144	XXX	7,774,575	7,417,839	7,413,968	0	(833)	0	0	XXX	XXX	XXX	25,751	331,632	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063A 5G 5	California St GO Bld Amer Bd Txbl Var Pu			1	1FE	10,578,584	143.255	10,328,686	7,210,000	10,397,665		(97,552)			7.550	4.267	AO	136,089	544,355	02/07/2017.	04/01/2039.
13063A 7D 0	California St GO Bld Amer Bd	SD		1	1FE	13,759,305	137.272	14,935,194	10,880,000	13,390,553		(64,220)			7.300	5.432	AO	198,560	794,240	05/01/2012.	10/01/2039.
13063B FR 8	California St GO Bld Amer Bd			1	1FE	7,842,763	142.379	9,197,683	6,460,000	7,671,540		(27,734)			7.625	6.043	MS	164,192	492,575	07/19/2011.	03/01/2040.
13063D GD 4	California St GO Txbl-Ref			2	1FE	25,847,010	104.684	25,647,580	24,500,000	25,768,702		(78,308)			4.500	3.830	AO	275,625	477,750	04/18/2018.	04/01/2033.
13063D GE 2	California St GO Txbl-Ref			2	1FE	7,371,840	103.135	7,219,450	7,000,000	7,350,331		(21,509)			4.600	3.949	AO	80,500	139,533	04/18/2018.	04/01/2038.
20772J AA 0	Connecticut St GO School Const Bd Ser B			1	1FE	10,060,400	109.946	10,994,600	10,000,000	10,041,022		(2,781)			5.295	5.245	AO	132,375	529,500	10/06/2010.	10/01/2029.
373385 CB 7	Georgia St GO Txbl - Ser B			2	1FE	14,722,038	96.174	14,262,604	14,830,000	14,728,025		4,095			3.300	3.351	FA	203,913	507,062	07/20/2017.	02/01/2037.
373385 DM 2	Georgia St GO Txbl Tranche 2 Ser B			1	1FE	6,122,464	101.983	6,231,161	6,110,000	6,122,005		(460)			3.700	3.675	JJ	106,127		07/19/2018.	07/01/2032.
373385 DN 0	Georgia St GO Txbl Tranche 2 Ser B			2	1FE	3,707,548	102.111	3,778,107	3,700,000	3,707,270		(278)			3.750	3.725	JJ	65,135		07/19/2018.	07/01/2033.
373385 DP 5	Georgia St GO Txbl Tranche 2 Ser B			1	1FE	5,944,080	100.407	6,024,420	6,000,000	5,945,037		957			3.800	3.879	JJ	107,033		09/11/2018.	07/01/2034.
452152 FA 4	Illinois St GO Bld Amer Bd Ser 3			1	2FE	5,088,250	107.107	5,355,350	5,000,000	5,071,556		(2,408)			6.725	6.580	AO	84,063	336,250	04/29/2010.	04/01/2035.
882724 HC 4	Texas ST-Ref-Txbl GO Txbl Public Fin Aut			2	1FE	4,195,000	101.258	4,247,773	4,195,000	4,195,000					3.749	3.749	AO	48,055		08/29/2018.	10/01/2031.
882724 HD 2	Texas ST-Ref-Txbl GO Txbl Public Fin Aut			2	1FE	6,750,000	101.376	6,842,880	6,750,000	6,750,000					3.819	3.819	AO	78,767		08/29/2018.	10/01/2032.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						121,989,282	XXX	125,065,488	112,635,000	121,138,706	0	(290,198)	0	0	XXX	XXX	XXX	1,680,434	3,821,265	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						121,989,282	XXX	125,065,488	112,635,000	121,138,706	0	(290,198)	0	0	XXX	XXX	XXX	1,680,434	3,821,265	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
167486 HL 6	Chicago IL GO Ser B			1	2FE	10,000,000	100.786	10,078,600	10,000,000	10,000,000					6.207	6.207	JJ	310,350	620,700	01/14/2010.	01/01/2032.
199507 3S 1	Columbus OH City Sch Dist GO Ref Txbl Sc			2	1FE	7,419,360	108.807	7,072,455	6,500,000	7,137,398		(81,273)			4.750	3.160	JD	25,729	308,750	04/24/2015.	12/01/2026.
442331 3J 1	Houston TX GO Txbl			2	1FE	10,000,000	102.997	10,299,700	10,000,000	10,000,000					4.061	4.061	MS	135,367	280,886	12/20/2017.	03/01/2035.
442331 3K 8	Houston TX GO Txbl			4	1FE	10,000,000	98.642	9,864,200	10,000,000	10,000,000					3.961	3.961	MS	132,033	273,969	12/20/2017.	03/01/2047.
45528S 5S 1	Indianapolis IN Pub Impt GO Bld Amer Bds			1	1FE	10,624,149	122.561	10,264,484	8,375,000	10,512,584		(61,776)			6.116	4.266	JJ	236,188	512,215	03/31/2017.	01/15/2040.
544351 MX 4	Los Angeles CA GO Txbl Ser A			2	1FE	7,302,251	100.704	7,361,462	7,310,000	7,302,763		511			3.790	3.800	MS	130,059		07/17/2018.	09/01/2031.
544351 MY 2	Los Angeles CA GO Txbl Ser A			2	1FE	5,293,698	100.580	5,340,798	5,310,000	5,294,302		604			3.820	3.848	MS	95,223		07/17/2018.	09/01/2032.
544646 ZR 6	Los Angeles CA Uni Sch Dist GO Bld Amer			1	1FE	11,992,543	128.691	11,254,028	8,745,000	11,775,637		(141,540)			6.758	3.783	JJ	295,494	590,987	06/08/2017.	07/01/2034.
717883 SD 5	Philadelphia PA Sch Dist GO Build Amer B				1FE	20,000,000	103.858	20,771,600	20,000,000	20,000,000					5.060	5.060	MS	337,333	1,012,000	10/20/2016.	09/01/2042.
736688 LX 8	Portland OR Comm College GO Txble Pensio			2	1FE	5,000,000	102.978	5,148,900	5,000,000	5,000,000					4.637	4.637	JD	21,897		11/07/2018.	06/01/2038.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						97,632,001	XXX	97,456,227	91,240,000	97,022,684	0	(283,474)	0	0	XXX	XXX	XXX	1,719,673	3,599,507	XXX	XXX

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions		XXX			XXX	97,632,001	XXX	97,456,227	91,240,000	97,022,684	0	(283,474)	0	0	XXX	XXX	XXX	1,719,673	3,599,507	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
010869 HT 5	Alameda CA Corr Trans Auth Rev Txbl Ref	@			1FE	21,138,250	68.393	23,937,550	35,000,000	22,894,478		975,295				4.401	N/A			02/24/2017.	10/01/2028.
02765U CR 3	American Mun Pwr Ohio Inc Rev Bld Amer B			4	1FE	10,686,544	125.546	11,274,031	8,980,000	10,623,482		(35,770)			6.053	4.768	FA	205,345	543,559	04/05/2017.	02/15/2043.
02765U CY 8	American Mun Pwr Ohio Inc Rev Bld Amer B			1	1FE	10,019,200	128.396	10,913,660	8,500,000	9,946,261		(28,804)			6.449	5.211	FA	207,085	548,165	02/07/2017.	02/15/2044.
13033W 3Y 7	California I & E Dev Bk Rev Bld Amer Bd			4	1FE	25,397,750	132.265	26,453,000	20,000,000	25,257,464		(75,187)			6.486	4.827	MN	165,753	1,297,200	02/14/2017.	05/15/2049.
13077C TL 8	California St Univ Rev Bld Amer Bd			1	1FE	5,778,476	132.877	5,846,588	4,400,000	5,725,451		(33,262)			6.484	4.383	MN	47,549	285,296	05/16/2017.	11/01/2041.
167593 AP 7	Chicago IL O'Hare Int Arpt Rev Bld Amer			1	1FE	9,758,175	128.847	9,663,525	7,500,000	9,596,697		(61,702)			6.145	4.139	JJ	230,438	460,875	04/07/2016.	01/01/2040.
167593 H7 0	Chicago IL O'Hare Int Arpt Rev Txbl Ref			1	1FE	11,690,000	102.251	11,953,142	11,690,000	11,690,000					4.572	4.572	JJ	28,208		12/06/2018.	01/01/2054.
167593 L7 5	Chicago IL O'Hare Int Arpt Rev AMT Ref S			2	1FE	9,783,000	100.685	10,068,500	10,000,000	9,783,000					4.375	4.500	JJ	23,090		12/06/2018.	01/01/2053.
167725 AC 4	Chicago Il Transit Auth Rev Txbl Pension			4	1FE	6,900,968	127.749	6,706,823	5,250,000	6,845,087		(41,122)			6.899	4.669	JD	30,183	362,198	08/09/2017.	12/01/2040.
16772P AQ 9	Chicago IL Transit Auth Rev Bld Amer Bd			4	1FE	30,001,615	121.439	30,736,211	25,310,000	29,795,125		(112,587)			6.200	4.875	JD	130,768	1,569,220	02/21/2017.	12/01/2040.
20281P CS 9	Commonwealth PA Fin Auth Rev Bld Amer Bd			1	1FE	10,000,000	107.558	10,755,800	10,000,000	10,000,000					5.653	5.653	JD	47,108	565,300	11/04/2009.	06/01/2024.
20281P CT 7	Commonwealth PA Fin Auth Rev Bld Amer Bd			1	1FE	4,188,713	123.117	4,155,199	3,375,000	4,070,807		(20,107)			6.218	4.644	JD	17,488	209,858	05/01/2012.	06/01/2039.
20281P KG 6	Commonwealth PA Fin Auth Rev Txbl Ser A			4	1FE	10,000,000	101.053	10,105,300	10,000,000	10,000,000					4.144	4.144	JD	34,533	414,400	10/20/2016.	06/01/2038.
20281P KL 5	Commonwealth PA Fin Auth Rev Bd Ser A			4	1FE	5,000,000	100.595	5,029,750	5,000,000	5,000,000					4.014	4.014	JD	16,725	200,700	10/20/2016.	06/01/2033.
249182 LP 9	Denver City & Cnty Co Arpt Rev AMT Tax E			2	1FE	22,720,090	98.963	22,761,490	23,000,000	22,720,591		501			4.000	4.071	JD	76,667	237,667	08/15/2018.	12/01/2048.
249218 AK 4	Denver CO Pub Schs Rev Taxable Ser B			4	1FE	6,762,500	134.438	6,721,900	5,000,000	6,668,251		(55,420)			7.017	4.403	JD	15,593	350,850	04/04/2017.	12/15/2037.
313586 RC 5	FNMA Deb Zero Cpn	@			1	5,192,800	97.918	9,791,790	10,000,000	9,528,018		578,253				6.360	N/A			04/16/2009.	10/09/2019.
31359Y DZ 7	FNMA Strips	@			1	5,006,965	70.423	10,915,534	15,500,000	8,871,296		443,834				5.199	N/A			11/08/2007.	11/15/2029.
403720 GT 6	Gwinnett Cnty GA Dev Auth Rev Txbl Gwin			2	1FE	1,876,331	102.403	1,920,056	1,875,000	1,876,309		(22)			4.060	4.051	MS	30,450		07/25/2018.	09/01/2036.
403720 GU 3	Gwinnett Cnty GA Dev Auth Rev Gwinnett C			2	1FE	1,999,680	102.264	2,045,280	2,000,000	1,999,724		44			4.070	4.071	MS	32,560		07/25/2018.	09/01/2037.
403720 GV 1	Gwinnett Cnty GA Dev Auth Rev Gwinnett C			2	1FE	1,999,680	102.215	2,044,300	2,000,000	1,999,725		45			4.090	4.091	MS	32,720		07/25/2018.	09/01/2038.
403720 GW 9	Gwinnett Cnty GA Dev Auth Rev Gwinnett C			2	1FE	1,999,660	102.097	2,041,940	2,000,000	1,999,705		45			4.100	4.101	MS	32,800		07/25/2018.	09/01/2039.
403720 GX 7	Gwinnett Cnty GA Dev Auth Rev Gwinnett C			2	1FE	1,999,660	101.986	2,039,720	2,000,000	1,999,705		45			4.110	4.111	MS	32,880		07/25/2018.	09/01/2040.
41978C AJ 4	Hawaii Airports Sys Rev Txbl Ser A				1FE	1,510,000	98.406	1,485,931	1,510,000	1,510,000					3.125	3.125	JJ	23,594	43,780	07/13/2017.	07/01/2026.
41978C AM 7	Hawaii Airports Sys Rev Txbl Ser A			2	1FE	1,250,000	98.395	1,229,938	1,250,000	1,250,000					3.475	3.475	JJ	21,719	40,300	07/13/2017.	07/01/2029.
41978C AN 5	Hawaii Airports Sys Rev Txbl Ser A			2	1FE	1,675,000	98.652	1,652,421	1,675,000	1,675,000					3.575	3.575	JJ	29,941	55,557	07/13/2017.	07/01/2030.
41978C AP 0	Hawaii Airports Sys Rev Txbl Ser A			2	1FE	1,500,000	99.083	1,486,245	1,500,000	1,500,000					3.675	3.675	JJ	27,563	51,144	07/13/2017.	07/01/2031.
41978C AQ 8	Hawaii Airports Sys Rev Txbl Ser A			2	1FE	1,500,000	99.495	1,492,425	1,500,000	1,500,000					3.775	3.775	JJ	28,313	52,535	07/13/2017.	07/01/2032.
432275 AG 0	Hillsborough Cnty Fl Aviation Txbl Tampa				1FE	5,000,000	103.601	5,180,050	5,000,000	5,000,000					3.901	3.901	AO	48,763	195,050	08/19/2015.	10/01/2024.
432275 AH 8	Hillsborough Cnty Fl Aviation Txbl Tampa				1FE	3,880,000	104.279	4,046,025	3,880,000	3,880,000					3.981	3.981	AO	38,616	154,463	08/19/2015.	10/01/2025.
432275 AJ 4	Hillsborough Cnty Fl Aviation Txbl Tampa			2	1FE	7,500,000	107.059	8,029,425	7,500,000	7,500,000					4.151	4.151	AO	77,831	311,325	08/19/2015.	10/01/2026.
432275 AP 0	Hillsborough Cnty Fl Aviation Txbl Tampa			2	1FE	1,505,000	109.738	1,651,557	1,505,000	1,505,000					5.170	5.170	AO	19,452	77,809	08/19/2015.	10/01/2035.
432275 AQ 8	Hillsborough Cnty Fl Aviation Txbl Tampa			2	1FE	5,000,000	109.267	5,463,350	5,000,000	5,000,000					5.250	5.250	AO	65,625	262,500	08/19/2015.	10/01/2041.
44244C TQ 0	Houston TX Util Sys Rev Txbl Ref 1st Lie			2	1FE	7,500,000	102.506	7,687,950	7,500,000	7,500,000					3.973	3.973	MN	38,075	69,528	08/08/2018.	11/15/2031.
44244C TT 4	Houston TX Util Sys Rev Txbl Ref 1st Lie			2	1FE	3,000,000	102.072	3,062,160	3,000,000	3,000,000					4.172	4.172	MN	15,993	29,204	08/08/2018.	11/15/2038.
45174X AA 0	IHC Health Services Inc Sec Nt			1	1FE	27,100,000	98.815	26,778,973	27,100,000	27,100,000					4.131	4.131	MN	143,047	404,264	06/26/2018.	05/15/2048.
452024 GQ 9	Illinois Mun Elec Agy Supp Rev Bld Amer			1	1FE	10,730,000	100.194	10,750,816	10,730,000	10,730,000					5.628	5.628	FA	251,619	603,884	07/15/2009.	02/01/2019.
452024 GT 3	Illinois Mun Elec Agy Supp Rev Bld Amer			1	1FE	21,304,740	123.143	20,934,310	17,000,000	21,037,659		(164,822)			6.832	4.710	FA	483,933	1,161,440	05/02/2017.	02/01/2035.
452252 FH 7	Illinois St Toll Hwy Auth Rev Bld Amer B			1	1FE	2,500,000	125.496	3,137,400	2,500,000	2,500,000					6.184	6.184	JJ	77,300	154,600	05/12/2009.	01/01/2034.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
452252	FK	0	Illinois St Toll Hwy Auth Rev Bld Amer B			1	1FE	11,799,404	122.597	12,780,737	10,425,000	11,699,839		(56,111)			5.851	4.719	JD	50,831	609,967	02/03/2017.	12/01/2034.
463632	4P	1	Irvin Ranch CA Wtr Dist Rev Taxable Ser			1	1FE	22,204,304	132.419	22,113,973	16,700,000	21,899,527		(145,362)			6.622	4.364	MN	184,312	1,105,874	04/03/2017.	05/01/2040.
47770V	AY	6	JobsOH Beverage System Rev Stwd Liq Prof			1	1FE	18,000,000	103.044	18,547,920	18,000,000	18,000,000					3.985	3.985	JJ	358,650	717,300	01/29/2013.	01/01/2029.
485429	Z7	2	Kansas St Dev Fin Auth Rev Txbl Ser H			1	1FE	23,004,712	109.834	26,365,652	24,005,000	23,055,482		16,631			4.927	5.205	AO	249,687	1,182,726	10/01/2015.	04/15/2045.
49151F	NT	3	Kentucky ST Prop & Bldgs Rev Bld Amer Bd			4	1FE	1,230,200	117.195	1,171,950	1,000,000	1,196,232		(12,886)			5.921	3.841	MN	9,868	59,210	04/06/2016.	11/01/2030.
49151F	QY	9	Kentucky ST Prop & Bldgs Rev Bld Amer Bd			4	1FE	11,224,800	120.292	10,826,280	9,000,000	10,860,357		(137,563)			6.573	4.141	FA	246,488	591,570	03/29/2016.	08/01/2029.
51771F	AU	0	Las Vegas Convtn & Vistrs Rev Series B			2	1FE	17,073,749	100.708	17,438,597	17,316,000	17,073,803		54			4.000	4.081	JJ	157,768		09/14/2018.	07/01/2049.
544435	C3	2	Los Angeles CA Dep of Arpts Bld Amer Bd			1	1FE	7,041,503	126.149	6,742,664	5,345,000	6,967,683		(48,875)			6.582	4.325	MN	44,953	351,808	06/15/2017.	05/15/2039.
592098	G5	0	Nashville & D Cnty TN Rev Bld Amer Bd Se			1	1FE	5,000,000	131.164	6,558,200	5,000,000	5,000,000					6.568	6.568	JJ	164,200	328,400	12/09/2010.	07/01/2037.
59259Y	BY	4	Metropolitan Trans Auth NY Rev Bld Amer			1	1FE	14,221,587	130.236	18,083,269	13,885,000	14,174,976		(6,441)			6.668	6.484	MN	118,303	925,852	01/20/2010.	11/15/2039.
59259Y	CB	3	Metropolitan Trans Auth NY Rev Bld Amer			1	1FE	5,000,000	109.304	5,465,200	5,000,000	5,000,000					5.654	5.654	MN	36,123	282,700	02/05/2010.	11/15/2022.
59259Y	CC	1	Metropolitan Trans Auth NY Rev Bld Amer			1	1FE	9,000,000	111.957	10,076,130	9,000,000	9,000,000					5.754	5.754	MN	66,171	517,860	02/05/2010.	11/15/2023.
59259Y	CH	0	Metropolitan Trans Auth NY Rev Bld Amer			1	1FE	6,000,000	107.113	6,426,780	6,000,000	6,000,000					5.554	5.554	MN	42,581	333,240	02/05/2010.	11/15/2021.
592643	AA	8	Metropolitan Washington DC Rev Bld Amer			1	2FE	8,768,486	143.639	9,444,264	6,575,000	8,636,250		(32,171)			7.462	5.294	AO	122,657	490,627	06/19/2014.	10/01/2046.
592643	BN	9	Metropolitan Washington DC Rev Bld Amer			1	2FE	9,000,000	140.383	12,634,470	9,000,000	9,000,000					8.000	8.000	AO	180,000	720,000	05/18/2010.	10/01/2047.
59333P	2N	7	Miami-Dade Cnty FL Rev Txbl Ref Ser D			2	1FE	2,500,000	95.577	2,389,425	2,500,000	2,500,000					3.454	3.454	AO	21,588	86,350	08/11/2017.	10/01/2030.
59333P	2Q	0	Miami-Dade Cnty FL Rev Txbl Ref Ser D			2	1FE	3,000,000	95.016	2,850,480	3,000,000	3,000,000					3.554	3.554	AO	26,655	106,620	08/11/2017.	10/01/2032.
59333P	2S	6	Miami-Dade Cnty FL Rev Txbl Ref Ser D			2	1FE	7,745,000	95.968	7,432,722	7,745,000	7,745,000					3.982	3.982	AO	77,101	308,406	08/11/2017.	10/01/2041.
59333P	3R	7	Miami-Dade Cnty FL Rev Txbl Ref Ser C			2	1FE	3,750,000	101.489	3,805,838	3,750,000	3,750,000					3.862	3.862	AO	36,206	12,471	08/16/2018.	10/01/2029.
59333P	3U	0	Miami-Dade Cnty FL Rev Txbl Ref Ser C			2	1FE	22,935,000	102.031	23,400,810	22,935,000	22,935,000					4.112	4.112	AO	235,772	81,210	08/16/2018.	10/01/2032.
59333P	3V	8	Miami-Dade Cnty FL Rev Txbl Ref Ser C			2	1FE	7,500,000	102.408	7,680,600	7,500,000	7,500,000					4.162	4.162	AO	78,038	26,880	08/16/2018.	10/01/2033.
59333P	V7	0	Miami-Dade Cnty FL Rev Txbl Ref			2	1FE	3,500,000	96.074	3,362,590	3,500,000	3,500,000					3.656	3.656	AO	31,990	127,960	08/04/2016.	10/01/2034.
59333P	V8	8	Miami-Dade Cnty FL Rev Txbl Ref			2	1FE	7,750,000	96.270	7,460,925	7,750,000	7,750,000					3.706	3.706	AO	71,804	287,215	08/04/2016.	10/01/2035.
59333P	V9	6	Miami-Dade Cnty FL Rev Txbl Ref			2	1FE	4,250,000	96.521	4,102,143	4,250,000	4,250,000					3.756	3.756	AO	39,908	159,630	08/04/2016.	10/01/2036.
59447T	KA	0	Michigan St Fin Auth Rev Txbl Ref Ser C-			1	1FE	26,640,000	92.622	24,674,501	26,640,000	26,640,000					3.260	3.260	MN	144,744	868,464	07/29/2016.	11/01/2031.
59447T	KB	8	Michigan St Fin Auth Rev Txbl Ref Ser C-			1	1FE	7,000,000	92.918	6,504,260	7,000,000	7,000,000					3.585	3.585	MN	41,825	250,950	07/29/2016.	11/01/2035.
59447T	KN	2	Michigan St Fin Auth Rev Txbl Ref Ser C-			1	1FE	27,153,210	98.693	27,140,575	27,500,000	27,163,928		10,151			3.610	3.723	MN	165,458	767,125	06/26/2018.	11/01/2032.
594698	QS	4	Michigan St Strategic Fd Rev Bds AMT-I-7			2	1FE	11,760,840	100.811	12,097,320	12,000,000	11,761,841		1,001			4.250	4.399	JD	58,083		11/15/2018.	12/31/2038.
594698	QU	9	Michigan St Strategic Fd Rev Bds AMT-I-7			2	1FE	4,896,783	101.043	5,004,660	4,953,000	4,896,793		10			4.500	4.570	JD	25,384		11/15/2018.	06/30/2048.
60636W	NT	8	Missouri St Hwys & Trans Rev Bld Amer Bd			1	1FE	8,000,000	112.325	8,986,000	8,000,000	8,000,000					5.252	5.252	MN	70,027	420,160	09/16/2009.	05/01/2026.
626207	YM	0	Municipal Elec Auth GA Rev Bld Amer Bd			1	1FE	5,194,184	109.756	5,477,922	4,991,000	5,186,835		(1,187)			6.655	6.380	AO	83,038	332,151	04/29/2010.	04/01/2057.
646139	X8	3	New Jersey St Tpk Auth Rev Bld Amer Bd S			1	1FE	17,064,761	136.607	17,895,517	13,100,000	16,739,668		(89,975)			7.102	5.000	JJ	465,181	930,362	09/22/2015.	01/01/2041.
64971M	S7	8	New York NYC Tran Fin Auth Rev Bld Amer			1	1FE	6,000,000	117.588	7,055,280	6,000,000	6,000,000					5.467	5.467	MN	54,670	328,020	05/19/2010.	05/01/2036.
64971W	5F	3	NY City NY Trans Fin Auth Rev Txbl-Sub-S			2	1FE	1,362,150	98.259	1,326,497	1,350,000	1,360,527		(1,118)			3.430	3.319	FA	19,294	46,305	07/11/2017.	02/01/2029.
64971W	6E	5	NY City NY Trans Fin Auth Rev Txbl-Sub-S			2	1FE	12,825,000	95.966	12,307,640	12,825,000	12,825,000					3.110	3.110	MN	66,476	398,858	06/22/2017.	05/01/2028.
64971W	6F	2	NY City NY Trans Fin Auth Rev Txbl-Sub-S			1	1FE	11,285,000	96.194	10,855,493	11,285,000	11,285,000					3.210	3.210	MN	60,375	362,249	06/22/2017.	05/01/2029.
64971X	BC	1	NY City Tran Fin Auth Rev Txbl Sub Ser A			2	1FE	10,621,281	98.301	10,444,481	10,625,000	10,621,451		169			3.530	3.533	FA	156,276	358,393	08/09/2017.	08/01/2031.
64985H	ZC	4	New York St Envrnmntl Facs Rev Txbl Ser			2	1FE	1,000,000	98.197	981,970	1,000,000	1,000,000					3.061	3.061	JJ	14,115	20,917	10/19/2017.	01/15/2028.
64985H	ZD	2	New York St Envrnmntl Facs Rev Txbl Ser			2	1FE	1,285,000	98.180	1,261,613	1,285,000	1,285,000					3.161	3.161	JJ	18,730	27,756	10/19/2017.	01/15/2029.
64985H	ZE	0	New York St Envrnmntl Facs Rev Txbl Ser			2	1FE	570,000	98.666	562,396	570,000	570,000					3.261	3.261	JJ	8,571	12,702	10/19/2017.	01/15/2030.
64986D	EL	5	New York St Envrnmntl Facs Rev Txbl Ref			2	1FE	6,640,000	100.357	6,663,705	6,640,000	6,640,000					3.266	3.266	JD	9,638	216,862	04/06/2017.	06/15/2028.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64986D	EM 3	New York St Envrnmntl Facs Rev Txbl Ref			2	1FE	5,595,000	99.883	5,588,454	5,595,000	5,595,000					3.366	3.366	JD	8,370	188,328	04/06/2017.	06/15/2029.
64986D	EN 1	New York St Envrnmntl Facs Rev Txbl Ref			2	1FE	2,520,000	101.072	2,547,014	2,520,000	2,520,000					3.516	3.516	JD	3,938	88,603	04/06/2017.	06/15/2030.
64990C	ZW 4	New York St Dorm Auth Rev Txbl NY Univ S			1	1FE	1,500,000	100.091	1,501,365	1,500,000	1,500,000					3.998	3.998	JJ	29,985	59,970	05/17/2017.	07/01/2039.
64990G	GK 2	New York St Dorm Auth Rev Txbl Montefior			2	1FE	4,577,000	101.921	4,688,366	4,600,000	4,577,141		141			4.946	4.978	FA	94,798		07/27/2018.	08/01/2048.
650035	6A 1	New York St Urban Dev Corp Rev Txbl Ref			2	1FE	7,284,657	97.750	7,108,171	7,271,786	7,283,248		(1,342)			3.420	3.399	MS	73,227	182,376	12/14/2017.	03/15/2031.
650035	6B 9	New York St Urban Dev Corp Rev Txbl Ref			2	1FE	7,518,209	97.448	7,313,472	7,505,000	7,516,757		(1,382)			3.470	3.449	MS	76,680	190,977	12/14/2017.	03/15/2032.
66285W	YA 8	North Texas Tollway Auth Rev Ref			2	1FE	2,272,906	102.557	2,358,811	2,300,000	2,272,906					4.250	4.321	JJ	13,033		10/12/2018.	01/01/2049.
665250	BW 5	Northern IL Mun Pwr Agy Rev Bld Amer Bds			1	1FE	12,011,477	123.955	12,383,105	9,990,000	11,867,213		(51,674)			6.859	5.321	JJ	342,607	685,214	01/15/2016.	01/01/2039.
677555	XD 1	Ohio St Econ Development Rev Txbl Ohio E			1	1FE	2,160,000	103.424	2,233,958	2,160,000	2,160,000					5.540	5.540	MJSD	9,972	119,664	11/17/2005.	12/01/2021.
677561	JU 7	Ohio St Hosp Fac Rev Txbl Ref Cleve Clin			4	1FE	7,200,000	95.896	6,904,512	7,200,000	7,200,000					3.700	3.700	JJ	133,200	223,480	08/09/2017.	01/01/2043.
677632	G9 6	Ohio St Univ Gen Rcpts Rev Txbl Ser A			1	1FE	18,611,418	99.295	18,468,870	18,600,000	18,611,410		(8)			4.048	4.045	JD	62,744	752,928	04/19/2017.	12/01/2056.
68608W	AH 5	OR St Univ Gen Rev Txbl			2	1FE	23,678,250	92.799	23,199,750	25,000,000	23,698,274		20,024			3.750	4.050	AO	234,375	861,979	02/07/2018.	04/01/2049.
709223	A2 7	Pennsylvania St Tpk Commn Rev Bld Amer B			1	1FE	10,000,000	122.768	12,276,800	10,000,000	10,000,000					5.511	5.511	JD	45,925	551,100	08/31/2010.	12/01/2045.
709223	VZ 1	Pennsylvania St Tpk Commn Rev Bld Amer B			1	1FE	5,254,924	128.245	5,290,106	4,125,000	5,198,939		(31,494)			6.105	4.219	JD	20,986	251,831	03/10/2017.	12/01/2039.
73358W	CW 2	Port Auth NY & NJ Rev Taxable Cons-164th			4	1FE	3,010,001	121.788	2,965,538	2,435,000	2,983,772		(15,355)			5.647	4.078	MN	22,917	137,504	04/03/2017.	11/01/2040.
73358W	CX 0	Port Auth NY & NJ Rev Taxable-Cons 165th			4	1FE	4,337,685	121.788	4,019,004	3,300,000	4,274,944		(28,733)			5.647	3.668	MN	31,059	186,351	10/04/2016.	11/01/2040.
73358W	EK 6	Port Auth NY & NJ Rev Cons 168th			4	1FE	6,150,000	114.460	7,039,290	6,150,000	6,150,000					4.926	4.926	AO	75,737	302,949	09/27/2011.	10/01/2051.
73358W	F8 2	Port Auth NY & NJ Rev Txbl Ref Consol Bo			4	1FE	34,556,042	100.439	34,551,016	34,400,000	34,553,095		(1,561)			4.229	4.206	AO	307,119	1,454,776	05/03/2017.	10/15/2057.
73358W	RP 1	Port Auth NY & NJ Rev Transportation			1	1FE	11,985,489	114.805	13,426,445	11,695,000	11,976,366		(5,546)			4.960	4.796	FA	241,697	580,072	04/19/2017.	08/01/2046.
73358W	X9 0	Port Auth NY & NJ Rev Txbl Consol 2 Hund			1	1FE	7,200,000	99.940	7,195,680	7,200,000	7,200,000					4.031	4.031	MS	98,356		08/17/2018.	09/01/2048.
79742G	AF 8	San Diego Cnty CA Refl Rev Arpt Auth Ref			1	1FE	6,000,000	109.315	6,558,900	6,000,000	6,000,000					5.594	5.594	JJ	167,820	335,640	02/06/2014.	07/01/2043.
79765R	TK 5	San Francisco Cty&Cnty CA Rev Bld Amer B			1	1FE	19,036,073	123.669	18,859,523	15,250,000	18,546,204		(88,025)			6.000	4.443	MN	152,500	915,000	10/03/2012.	11/01/2040.
837151	JB 6	South Carolina Pub Svc AuthRev Ser C			1	1FE	10,000,000	110.988	11,098,800	10,000,000	10,000,000					5.784	5.784	JD	48,200	578,400	08/08/2013.	12/01/2041.
85732P	CE 8	State Pub Sch Bldg Auth PA Rev Const Bds			1	1FE	1,326,996	110.789	1,329,468	1,200,000	1,314,541		(8,436)			5.088	3.984	MS	17,978	61,056	06/28/2017.	09/15/2029.
873519	ML 3	Tacoma WA Elec Sys Rev Bld Amer Bd			1	1FE	8,421,225	122.743	9,205,725	7,500,000	8,275,714		(30,999)			5.966	5.018	JJ	223,725	447,450	10/08/2013.	01/01/2035.
899154	BC 1	Tulare Co Pensn Txbl Txbl Rev Bd			2	1FE	4,355,000	101.801	4,433,434	4,355,000	4,355,000					4.159	4.159	JD	15,094	78,487	06/01/2018.	06/01/2030.
899154	BF 4	Tulare Co Pensn Txbl Txbl Rev Bd			2	1FE	5,500,000	100.953	5,552,415	5,500,000	5,500,000					4.309	4.309	JD	19,750	102,698	06/01/2018.	06/01/2033.
91412G	VC 6	Univ of Calif CA Rev Txbl Nts Ser AN			1	1FE	13,265,554	105.716	13,436,504	12,710,000	13,245,373		(11,161)			4.765	4.485	MN	77,386	605,632	01/27/2017.	05/15/2044.
914245	BR 5	Univ of Deleware DE Txbl			1	1FE	8,000,000	102.384	8,190,720	8,000,000	8,000,000					4.221	4.221	MN	56,280	186,662	04/05/2018.	11/01/2058.
914713	K6 8	University NC Chapel Hill Rev Txbl Ref			1	1FE	24,620,376	104.094	25,279,228	24,285,000	24,615,731		(4,645)			3.847	3.725	JD	77,854	467,122	09/11/2018.	12/01/2034.
914713	P2 2	University NC Chapel Hill Rev Txbl Ref S			4	1FE	10,152,487	95.041	9,689,430	10,195,000	10,155,340		1,592			3.327	3.356	JD	28,266	339,188	04/25/2017.	12/01/2036.
914805	EZ 5	University of Pittsburgh Rev Hgr Ed Tabl				1FE	1,400,000	99.106	1,387,484	1,400,000	1,400,000					3.277	3.277	MS	13,509	45,878	01/06/2017.	09/15/2028.
914805	FB 7	University of Pittsburgh Rev Hgr Ed Txbl				1FE	4,900,000	98.227	4,813,123	4,900,000	4,900,000					3.327	3.327	MS	48,001	163,023	01/06/2017.	09/15/2029.
914805	FC 5	University of Pittsburgh Rev Hgr Ed Txbl				1FE	740,000	98.769	730,891	740,000	740,000					3.427	3.427	MS	7,467	25,360	01/06/2017.	09/15/2030.
917565	LB 7	Utah Tran Auth Sales Tax Rev Bld Amer Bd			1	1FE	5,000,000	126.042	6,302,100	5,000,000	5,000,000					5.937	5.937	JD	13,193	296,850	05/13/2009.	06/15/2039.
917565	LK 7	Utah Tran Auth Sales Tax Rev Bld Amer Bd			1	1FE	10,000,000	123.353	12,335,300	10,000,000	10,000,000					5.705	5.705	JD	25,356	570,500	10/08/2010.	06/15/2040.
92778W	HG 4	Virginia St Clg Bldg Auth Ed Txbl-Ser B			2	1FE	1,251,997	103.201	1,284,852	1,245,000	1,251,931		(66)			4.110	4.040	MS	3,838		11/27/2018.	09/01/2031.
92778W	HK 5	Virginia St Clg Bldg Auth Ed Txbl-Ser B			2	1FE	502,465	103.341	516,705	500,000	502,440		(25)			4.260	4.199	MS	1,598		11/27/2018.	09/01/2034.
92778W	HZ 2	Virginia St Clg Bldg Auth Rev LBASS Txbl			2	1FE	9,731,687	103.042	10,077,508	9,780,000	9,731,687					4.500	4.531	MS	33,008		11/06/2018.	09/01/2048.
977100	EL 6	Wisconsin St Gen Fd Rev Txbl-Ref-Ser A			2	1FE	23,452,719	100.062	23,239,400	23,225,000	23,423,389		(20,039)			3.954	3.833	MN	153,053	918,317	06/07/2017.	05/01/2036.
977100	GH 3	Wisconsin St Gen Fd Rev Ref Ser C				1FE	23,000,000	98.595	22,676,850	23,000,000	23,000,000					3.154	3.154	MN	120,903	725,420	05/03/2017.	05/01/2027.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations		XXX				1,081,231,388	XXX	1,126,409,601	1,059,806,786	1,087,645,442	0	586,850	0	0	XXX	XXX	XXX	10,174,370	39,148,606	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
3128MJ 3A 6	FHLMC Gold Pool #G08792			4	1	23,990,820	99.982	23,287,913	23,292,059	23,976,216		(12,745)			3.500	3.170	MON...	67,935	815,222	11/28/2017.	12/15/2047.
3128S4 BP 1	FHLMC Pool #1Q0046			4	1	49,676	104.336	51,977	49,816	49,674		(3)			3.619	3.600	MON...	150	1,782	03/28/2006.	03/15/2036.
312905 KJ 0	FHLMC REMIC Ser 1060-X			4	1	5,725	102.626	5,748	5,601	5,625		(15)			7.250	6.540	MON...	34	406	08/26/1998.	03/15/2021.
312913 ZE 9	FHLMC REMIC Ser 1437-HD			4	1	62,794	104.193	63,785	61,218	61,699		(112)			7.000	6.361	MON...	357	4,285	09/05/2001.	12/15/2022.
312915 UF 6	FHLMC REMIC Ser 1504 Z			4	1	16,533	105.056	16,885	16,072	16,219		(29)			7.000	6.337	MON...	94	1,125	02/26/2002.	05/15/2023.
3133T2 YE 4	FHLMC REMIC Ser 1643-E			4	1	71,125	105.313	73,379	69,677	70,099		(93)			6.500	6.044	MON...	377	4,529	05/11/2001.	05/15/2023.
3133T6 M4 0	FHLMC REMIC Ser 1837-Z			4	1	55,024	106.187	56,674	53,372	54,019		(79)			6.500	5.859	MON...	289	3,469	07/23/2002.	04/15/2026.
3133TE LG 7	FHLMC REMIC Ser 2064 M			4	1	33,328	105.795	34,378	32,495	32,969		(21)			6.000	5.293	MON...	162	1,950	06/24/2002.	06/15/2028.
3133TK 5S 5	FHLMC REMIC Ser 2136-A			4	1	3,991	100.914	4,295	4,256	4,216		20			6.000	7.839	MON...	21	255	08/13/1999.	03/15/2029.
31358E RK 0	FNMA REMIC Ser 1990-72B			4	1	1,917	102.573	2,013	1,963	1,947		2			9.000	9.494	MON...	15	177	05/23/1990.	07/25/2020.
31358H GT 6	FNMA REMIC Ser 1991-73A			4	1	7,656	103.972	8,286	7,970	7,882		12			8.000	8.727	MON...	53	638	05/23/1991.	07/25/2021.
31358J HU 8	FNMA REMIC Ser 1991-113 ZE			4	1	4,246	103.554	4,273	4,127	4,146		(10)			7.500	6.669	MON...	26	309	12/03/1998.	09/25/2021.
31358N 4F 6	FNMA REMIC Ser 1992-123 Z			4	1	25,280	105.017	26,434	25,171	25,133		(15)			7.500	7.354	MON...	157	1,888	10/26/2000.	07/25/2022.
313602 3E 2	FNMA REMIC Ser 1989-67D			4	1	184	100.547	186	185	184					9.000	9.129	MON...	1	17	09/14/1989.	10/25/2019.
313602 W4 2	FNMA REMIC Ser 1989-62G			4	1	708	101.396	746	736	730		1			8.600	9.262	MON...	5	63	08/30/1989.	10/25/2019.
313603 GW 6	FNMA REMIC Ser 1989-86E			4	1	304	101.030	308	305	303					8.750	8.820	MON...	2	27	03/25/1991.	11/25/2019.
313603 JJ 2	FNMA REMIC Ser 1989-90E			4	1	295	101.344	274	271	271		(2)			8.700	7.199	MON...	2	24	09/11/1992.	12/25/2019.
31371H FZ 6	FNMA Pool #252284			4	1	116,712	110.903	130,128	117,335	116,742		4			6.500	6.616	MON...	636	7,627	01/09/2001.	01/25/2029.
31381M V2 8	FNMA Pool #465133			4	1	2,490,860	113.657	2,495,684	2,195,799	2,386,410		(20,148)			6.040	4.090	MON...	11,052	132,626	09/13/2013.	05/25/2028.
31381M VG 7	FNMA DUS Pool #465115			4	1	1,192,780	115.211	1,125,103	976,563	1,122,987		(15,809)			6.470	3.242	MON...	5,265	63,183	07/21/2014.	05/25/2028.
31381N FH 1	FNMA DUS Pool #465568			4	1	935,787	103.919	908,845	874,567	909,999		(5,380)			4.900	3.650	MON...	3,571	42,854	02/20/2014.	11/25/2025.
31381N X9 9	FNMA Pool #466104			4	1	4,703,961	113.428	4,523,479	3,987,991	4,467,900		(48,675)			6.340	3.797	MON...	21,070	252,839	01/22/2014.	10/25/2028.
31381R QF 4	FNMA Pool #468554			4	1	3,709,854	114.153	3,457,942	3,029,225	3,499,670		(43,723)			6.935	3.969	MON...	18,090	212,994	02/03/2014.	07/25/2029.
31381R QU 1	FNMA Pool #468567			4	1	3,709,854	114.059	3,455,088	3,029,225	3,499,670		(43,723)			6.935	3.969	MON...	18,090	212,994	02/03/2014.	07/25/2029.
31381R VU 5	FNMA Pool #468727			4	1	1,912,750	112.613	1,738,852	1,544,097	1,760,800		(29,461)			7.040	3.301	MON...	9,059	108,704	11/05/2013.	07/25/2026.
3138L7 PE 0	FNMA Pool #AM6720			4	1	18,085,750	104.536	17,576,886	16,814,178	17,934,296		(38,133)			4.150	3.571	MON...	58,149	697,788	12/11/2014.	10/25/2044.
3138WH F6 4	FNMA Pool #AS7388			4	1	109,338,721	100.285	108,014,079	107,706,899	109,290,861		(20,359)			3.500	3.231	MON...	314,145	3,769,741	12/21/2016.	06/25/2046.
3138WJ RD 2	FNMA Pool #AS8583			4	1	63,128,556	100.074	62,160,434	62,114,345	63,095,536		(13,601)			3.500	3.266	MON...	181,167	2,174,002	12/27/2016.	01/25/2047.
31393C CQ 4	FNMA REMIC Ser 2003-34 Cl ME			4	1	2,668,628	106.102	2,707,911	2,552,184	2,595,254		(121)			5.500	4.744	MON...	11,698	140,370	03/16/2009.	05/25/2033.
31393D TX 9	FNMA REMIC Ser 2003-W10 Cl 1A4			4	1	276,057	102.535	283,066	276,068	275,311		(110)			4.505	4.511	MON...	1,036	12,437	06/06/2003.	06/25/2043.
31393E LF 4	FNMA REMIC Ser 2003-W12 Cl 1A8			4	1	602,685	104.311	641,496	614,985	611,987		1,139			4.550	4.846	MON...	2,332	27,982	01/12/2005.	06/25/2043.
31394D VB 3	FNMA REMIC Ser 2005-43 Cl GC			4	1	8,037,158	109.069	8,328,810	7,636,255	7,777,947		(2,460)			5.500	4.904	MON...	35,000	419,994	03/16/2009.	05/25/2035.
31394E LC 0	FNMA REMIC Ser 2005-61 Cl LH			4	1	3,710,587	108.881	3,847,720	3,533,893	3,602,742		(8,644)			5.500	4.775	MON...	16,197	194,364	04/02/2009.	07/25/2035.
31394H ZZ 7	FHLMC REMIC Ser 2672 Cl XB			4	1	75,722	102.309	75,397	73,696	74,366		(141)			5.500	4.841	MON...	338	4,053	02/03/2005.	09/15/2023.
31395K Z2 2	FHLMC REMIC Ser 2926 Cl EW			4	1	223,567	103.367	234,131	226,504	225,419		59			5.000	5.200	MON...	944	11,325	02/16/2005.	01/15/2025.
31395M TR 0	FHLMC REMIC Ser 2922 Cl QG			4	1	5,200,000	109.116	5,455,810	5,000,000	5,067,705		(9,940)			5.000	4.635	MON...	20,833	250,000	04/02/2009.	02/15/2035.
31396F G3 1	FHLMC REMIC Ser 3068 Cl Z			4	1	3,761,076	108.511	3,940,320	3,631,250	3,704,786		(763)			5.500	4.781	MON...	16,643	199,719	04/02/2009.	11/15/2035.
31396V RY 6	FNMA REMIC Ser 2007-36 Cl PH			4	1	2,373,514	109.863	2,489,368	2,265,884	2,306,556		554			5.500	4.743	MON...	10,385	124,624	04/02/2009.	04/25/2037.
31396X UC 6	FNMA REMIC Ser 2007-88 Cl AE			4	1	488,329	106.529	506,213	475,187	478,368		(270)			6.000	5.492	MON...	2,376	28,511	01/29/2008.	09/25/2037.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31405E 6P 5	FNMA Pool #787578			4	1	150,449	107.954	158,817	147,116	149,989		(52)			6.000	5.297	MON	736	8,827	08/26/2005.	07/25/2035.
31409K Y3 5	FNMA Pool #873830			4	1	316,476	107.356	297,623	277,231	297,905		(3,845)			5.940	3.163	MON	1,372	16,468	02/20/2014.	07/25/2024.
3140GP JZ 2	FNMA Pool #BH1179			4	1	16,830,809	101.966	16,277,898	15,964,013	16,817,343		(7,790)			4.000	3.026	MON	53,213	638,560	09/22/2017.	06/25/2047.
3140Q8 3K 9	FNMA Pool #CA1701			4	1	24,219,311	101.959	24,202,137	23,737,150	24,211,819		(7,492)			4.000	3.746	MON	79,124	395,619	06/29/2018.	05/25/2048.
3140Q9 N2 5	FNMA Pool #CA2208			4	1	15,249,228	103.594	15,194,219	14,667,126	15,247,002		(2,226)			4.500	4.085	MON	55,002	220,007	08/30/2018.	08/25/2048.
31418C GD 0	FNMA Pool #MA2895			4	1	22,104,269	97.527	21,390,539	21,932,918	22,099,017		(3,924)			3.000	2.906	MON	54,832	657,988	09/26/2017.	02/25/2047.
31418C P5 7	FNMA Pool #MA3143			4	1	4,732,630	97.527	4,579,803	4,695,943	4,731,357		(968)			3.000	2.922	MON	11,740	140,878	09/26/2017.	09/25/2047.
31418C RD 8	FNMA Pool #MA3183			4	1	22,731,543	101.960	22,799,398	22,361,186	22,725,562		(5,981)			4.000	3.753	MON	74,537	447,224	06/06/2018.	11/25/2047.
31418C S4 7	FNMA Pool #MA3238			4	1	96,124,544	100.008	93,655,018	93,647,994	96,075,245		(48,614)			3.500	3.196	MON	273,140	3,277,680	12/28/2017.	12/01/2047.
31418C S5 4	FNMA Pool #MA3239			4	1	23,561,144	102.022	23,333,934	22,871,428	23,546,998		(14,146)			4.000	3.586	MON	76,238	762,381	02/02/2018.	01/25/2048.
31418C XN 9	FNMA Pool #MA3384			4	1	24,408,666	101.959	24,558,743	24,086,881	24,404,023		(4,644)			4.000	3.845	MON	80,290	562,027	05/18/2018.	06/25/2048.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						511,501,583	XXX	504,182,445	496,690,410	509,422,904	0	(412,476)	0	0	XXX	XXX	XXX	1,587,980	17,052,556	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
462590 JL 5	Iowa Student Ln Liq Corp Rev LBASS AMT S			2	1FE	1,830,000	103.738	1,898,405	1,830,000	1,830,000					5.500	5.500	JD	8,388	100,650	11/10/2011.	12/01/2025.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						1,830,000	XXX	1,898,405	1,830,000	1,830,000	0	0	0	0	XXX	XXX	XXX	8,388	100,650	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						1,594,562,971	XXX	1,632,490,451	1,558,327,196	1,598,898,346	0	174,374	0	0	XXX	XXX	XXX	11,770,738	56,301,812	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00003# AA 1	A&E Television Networks LLC Sr Nt			1	1	15,000,000	99.641	14,946,172	15,000,000	15,000,000					3.110	3.110	FA	167,163	466,500	08/22/2012.	08/22/2019.
0010EP A# 5	AEP Texas Priv Pl				1	10,000,000	100.949	10,094,876	10,000,000	10,000,000					4.670	4.670	AO	79,131	467,000	04/30/2014.	04/30/2044.
00115A AE 9	AEP Transmission Co LLC Sr Nt	LS		1	1FE	7,984,972	96.620	7,729,608	8,000,000	7,987,240		1,401			3.100	3.123	JD	20,667	248,000	05/24/2017.	12/01/2026.
00115A AF 6	AEP Transmission Co LLC Sr Nt			1	1FE	4,229,672	95.480	4,105,653	4,300,000	4,231,755		1,291			4.000	4.096	JD	14,333	172,000	05/24/2017.	12/01/2046.
001192 AL 7	AGL Capital Corp Sr Nt			1	2FE	29,989,781	98.705	29,537,441	29,925,000	29,972,697		(6,026)			3.875	3.848	MN	148,170	1,159,594	01/28/2016.	11/15/2025.
00122@ AA 9	AES Southland Sr Sec Nt			4	2PL	21,384,434	94.729	20,257,243	21,384,434	21,384,434					4.500	4.525	FMAN	82,865	624,795	11/30/2018.	02/29/2040.
001306 AB 5	AHS Hospital Corp Sr Nt			1	1FE	14,548,541	111.074	13,609,836	12,253,000	14,491,047		(47,477)			5.024	3.911	JJ	307,795	615,591	10/20/2017.	07/01/2045.
00184@ AA 4	Amazon.com Inc. Euclid BTS Lease Backed			4	1	8,509,347	99.015	8,425,512	8,509,347	8,509,347					4.095	4.130	MON	968	190,973	09/17/2018.	06/30/2039.
00206R AG 7	AT&T Inc Nt			1	2FE	3,614,774	108.323	4,473,732	4,130,000	3,690,599		10,369			6.300	7.347	JJ	119,977	260,190	03/26/2009.	01/15/2038.
00206R AS 1	AT&T Inc Sr Nt			1	2FE	5,966,220	111.422	6,685,302	6,000,000	5,971,473		666			6.550	6.593	FA	148,467	393,000	01/29/2009.	02/15/2039.
00206R CZ 3	AT&T Inc Sr Nt			1	2FE	521,508	102.281	511,403	500,000	509,787		(4,360)			4.600	3.633	FA	8,689	23,000	03/21/2016.	02/15/2021.
00206R GQ 9	AT&T Inc Sr Nt			1	2FE	4,914,683	94.499	4,756,115	5,033,000	4,915,608		926			4.300	4.569	FA	81,758		11/26/2018.	02/15/2030.
00225# AA 3	Amazon.com Inc Grand Rapids Secured Nt S			4	1	8,804,596	98.960	8,713,047	8,804,596	8,804,596					4.095	4.130	MON	1,002	120,183	11/16/2018.	09/30/2039.
002824 AV 2	Abbott Labs Sr Nt			1	2FE	4,988,550	119.791	5,989,545	5,000,000	4,990,708		231			6.000	6.016	AO	75,000	300,000	02/26/2009.	04/01/2039.
002824 AY 6	Abbott Labs Sr Nt			1	2FE	4,961,400	110.268	5,513,390	5,000,000	4,967,123		807			5.300	5.352	MN	25,028	265,000	05/24/2010.	05/27/2040.
002824 BF 6	Abbott Labs Sr Nt			1	2FE	20,716,779	98.760	20,709,888	20,970,000	20,730,354		13,867			3.750	3.919	MN	67,716	403,814	06/05/2018.	11/30/2026.
002824 BH 2	Abbott Labs Sr Nt			1	2FE	16,556,650	104.972	15,745,860	15,000,000	16,530,126		(23,933)			4.900	4.265	MN	63,292	539,000	06/05/2018.	11/30/2046.
00287Y AQ 2	ABBVIE Inc Sr Nt			1	2FE	28,136,365	95.919	27,336,773	28,500,000	28,249,927		34,004			3.600	3.756	MN	133,950	1,026,000	03/01/2016.	05/14/2025.
00287Y AS 8	ABBVIE Inc Sr Nt			1	2FE	25,907,625	90.941	24,099,418	26,500,000	25,938,170		10,069			4.700	4.842	MN	162,607	1,245,500	11/10/2015.	05/15/2045.
00287Y AW 9	ABBVIE Inc Sr Nt			1	2FE	9,436,160	87.474	8,310,021	9,500,000	9,439,029		1,117			4.450	4.491	MN	55,192	422,750	05/09/2016.	05/14/2046.
004498 AB 7	ACI Worldwide Inc Sr Nt			1	4FE	29,365,309	98.250	28,601,558	29,111,000	29,354,906		(10,404)			5.750	5.574	FA	604,458		11/08/2018.	08/15/2026.
007589 AA 2	Advocate Health Corp Sr Nt			1	1FE	8,000,000	102.956	8,236,456	8,000,000	8,000,000					3.829	3.828	FA	114,870		08/07/2018.	08/15/2028.
007589 AB 0	Advocate Health Corp Sr Nt			1	1FE	12,000,000	99.948	11,993,772	12,000,000	12,000,000					4.272	4.272	FA	192,240		08/07/2018.	08/15/2048.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00802# AA 4	Aerostar Airport Sr Nt			4	3FE	4,664,814	93.161	4,345,777	4,664,814	4,664,814					5.750	5.750	MS	73,762	268,227	03/22/2013.	03/22/2035.
009363 AP 7	Airgas Inc Sr Nt			1	1FE	6,992,370	99.596	6,971,692	7,000,000	6,998,691		1,138			2.375	2.392	FA	62,806	166,250	02/11/2013.	02/15/2020.
010392 FL 7	Alabama Power Co Sr Nt			1	1FE	9,920,400	97.834	9,783,390	10,000,000	9,926,661		1,572			4.150	4.197	FA	156,778	415,000	08/20/2014.	08/15/2044.
01877K AB 9	Alliance Pipeline LP Sr Nt			1	2FE	6,011	101.132	6,099	6,031	6,028		1			6.996	7.049	JD	1	422	06/05/2002.	12/31/2019.
01882Y AB 2	Alliant Energy Finance Sr Nt			1	2FE	28,450,160	99.266	28,290,924	28,500,000	28,452,528		2,368			4.250	4.272	JD	53,833	615,719	06/20/2018.	06/15/2028.
01959L AB 8	Allina Health System Nt			1	1FE	3,010,140	100.760	3,022,803	3,000,000	3,009,839		(179)			4.430	4.409	AO	28,057	132,900	04/03/2017.	04/15/2047.
019736 AD 9	Allison Transmission Inc Sr Nt			1	3FE	2,521,777	96.000	2,551,680	2,658,000	2,524,161		2,384			5.000	6.049	AO	33,225		11/15/2018.	10/01/2024.
019736 AE 7	Allison Transmission Inc Sr Nt			1	3FE	5,103,976	89.000	4,571,930	5,137,000	5,106,369		2,393			4.750	4.827	AO	61,002	247,397	02/07/2018.	10/01/2027.
02209S AR 4	Altria Group Inc Sr Nt				2FE	5,476,570	93.247	5,128,569	5,500,000	5,479,740		375			5.375	5.402	JJ	123,998	295,625	10/28/2013.	01/31/2044.
023135 BC 9	Amazon.com Inc Sr Nt			1	1FE	47,919,956	96.548	46,343,136	48,000,000	47,925,594		5,637			3.150	3.171	FA	541,800	756,000	06/08/2018.	08/22/2027.
023135 BJ 4	Amazon.com Inc Sr Nt			1	1FE	32,937,002	97.710	32,244,267	33,000,000	32,939,185		2,183			4.050	4.061	FA	478,913	668,250	06/08/2018.	08/22/2047.
023608 AG 7	Ameren Corp Sr Nt			1	2FE	34,099,636	98.205	33,389,666	34,000,000	34,079,712		(9,716)			3.650	3.612	FA	468,822	1,241,000	11/18/2016.	02/15/2026.
02361D AP 5	Ameren Illinois Co Sr Nt			1	1FE	6,176,940	98.121	5,887,230	6,000,000	6,146,467		(21,478)			3.250	2.816	MS	65,000	195,000	07/24/2017.	03/01/2025.
02361D AQ 3	Ameren Illinois Co 1st Mtg			1	1FE	8,910,090	100.109	9,009,828	9,000,000	8,914,461		1,658			4.150	4.209	MS	109,975	373,500	12/07/2015.	03/15/2046.
025537 AJ 0	American Electric Power Sr Nt			1	2FE	15,955,450	94.851	15,176,160	16,000,000	15,959,813		3,863			3.200	3.233	MN	68,267	512,000	11/14/2017.	11/13/2027.
02665W BH 3	American Honda Finance Sr Nt			1	1FE	6,967,280	91.121	6,378,491	7,000,000	6,974,155		3,028			2.300	2.353	MS	50,089	161,000	09/09/2016.	09/09/2026.
02665W BT 7	American Honda Fin Sr Nt			1	1FE	1,997,980	98.419	1,968,386	2,000,000	1,998,940		666			1.950	1.985	JJ	17,442	39,000	07/17/2017.	07/20/2020.
030288 B* 4	American Transmission Sys Sr Nt				2Z	9,000,000	99.322	8,938,954	9,000,000	9,000,000					4.320	4.320	AO	101,520		09/27/2018.	10/01/2030.
03028P B* 6	American Transmission Co LLC Sr Nt			1	1	6,000,000	100.680	6,040,792	6,000,000	6,000,000					5.400	5.400	MN	41,400	324,000	03/16/2009.	05/15/2019.
03028P E* 3	American Transmission Co LLC Sr Nt Ser A			1	1	6,000,000	98.565	5,913,927	6,000,000	6,000,000					3.350	3.350	JD	11,167	201,000	12/11/2014.	12/11/2024.
03040W AN 5	American Water Cap Corp Sr Nt			2	1FE	8,913,820	94.716	8,524,458	9,000,000	8,929,664		7,693			3.000	3.112	JD	22,500	270,000	12/01/2016.	12/01/2026.
03040W AP 0	American Water Cap Corp Sr Nt			2	1FE	19,833,600	94.187	18,837,480	20,000,000	19,840,257		3,045			4.000	4.048	JD	66,667	800,000	11/14/2016.	12/01/2046.
03040W AQ 8	American Water Cap Corp Sr Nt			1	1FE	13,455,585	94.485	12,755,475	13,500,000	13,461,154		3,987			2.950	2.988	MS	132,750	421,481	08/07/2017.	09/01/2027.
03063# AA 2	Americold Realty Operating Par Sr Nt Ser				2Z	30,000,000	103.274	30,982,222	30,000,000	30,000,000					4.680	4.680	JJ	105,300		12/04/2018.	01/08/2026.
03073E AM 7	AmerisourceBergen Corp Sr Nt			1	2FE	8,919,630	95.503	8,595,297	9,000,000	8,942,675		8,241			3.250	3.365	MS	97,500	292,500	02/12/2016.	03/01/2025.
03073E AN 5	AmerisourceBergen Corp Sr Nt			1	2FE	19,326,010	85.723	17,573,277	20,500,000	19,392,924		21,502			4.250	4.607	MS	290,417	871,250	02/12/2016.	03/01/2045.
031100 L* 9	Ametek Inc Sr Nt Ser J				2Z	10,000,000	99.374	9,937,383	10,000,000	10,000,000					3.730	3.730	MS	94,286		12/13/2018.	09/30/2024.
031100 N# 3	Ametek Inc Sr Nt Ser V				2Z	13,000,000	103.147	13,409,115	13,000,000	13,000,000					4.320	4.320	JD	28,080		12/13/2018.	12/13/2027.
031162 AZ 3	Amgen Inc Sr Nt			1	2FE	3,330,871	100.200	3,206,400	3,200,000	3,201,388		(16,198)			5.700	5.172	FA	76,000	182,400	01/14/2009.	02/01/2019.
031162 BH 2	Amgen Inc Sr Nt			1	2FE	12,784,880	112.166	12,338,216	11,000,000	12,594,445		(37,046)			5.650	4.630	JD	27,622	621,500	04/03/2013.	06/15/2042.
031162 BP 4	Amgen Inc Sr Nt			1	2FE	5,421,851	109.550	5,340,577	4,875,000	5,372,998		(10,816)			5.375	4.668	MN	33,482	262,031	03/09/2016.	05/15/2043.
031162 BZ 2	Amgen Inc Sr Nt			1	2FE	7,551,360	93.519	7,481,504	8,000,000	7,578,308		7,915			4.400	4.753	MN	58,667	352,000	06/03/2015.	05/01/2045.
031162 CD 0	Amgen Inc Sr Nt			1	2FE	5,409,810	95.766	4,788,310	5,000,000	5,401,708		(7,155)			4.563	4.087	JD	10,140	228,150	11/01/2017.	06/15/2048.
032479 AD 9	Anadarko Finance Co Co Gtd Nt Ser B			1	2FE	1,248,990	118.255	1,182,546	1,000,000	1,187,883		(10,499)			7.500	5.394	MN	12,500	75,000	03/27/2012.	05/01/2031.
032511 BF 3	Anadarko Petroleum Corp Sr Nt	LS		1	2FE	7,075,953	101.395	6,007,636	5,925,000	6,003,451		(168,639)			6.950	3.971	JD	18,302	411,788	04/05/2012.	06/15/2019.
032511 BN 6	Anadarko Petroleum Corp Sr Nt			2	2FE	12,362,990	104.734	11,520,729	11,000,000	12,137,881		(140,250)			5.550	3.841	MS	179,758	610,500	05/23/2017.	03/15/2026.
032511 BP 1	Anadarko Petroleum Corp Sr Nt			1	2FE	3,708,810	110.418	3,312,537	3,000,000	3,689,381		(12,079)			6.600	5.027	MS	58,300	198,000	05/16/2017.	03/15/2046.
032654 AJ 4	Analog Devices Inc Sr Nt			1	2FE	11,628,570	98.134	11,285,410	11,500,000	11,584,449		(34,435)			3.900	3.755	JD	19,933	321,750	12/11/2018.	12/15/2025.
032654 AM 7	Analog Devices Inc Sr Nt			2	2FE	14,945,850	97.135	14,570,190	15,000,000	14,960,671		7,265			3.125	3.183	JD	33,854	468,750	11/30/2016.	12/05/2023.
032654 AN 5	Analog Devices Inc Sr Nt			2	2FE	42,621,530	95.711	42,112,620	44,000,000	42,701,893		76,891			3.500	3.936	JD	111,222	1,312,500	09/18/2018.	12/05/2026.
035240 AL 4	Anheuser-Busch Inbev Worldwide Sr Nt			1	2FE	18,300,610	95.653	18,174,146	19,000,000	18,304,457		3,847			4.000	4.486	AO	164,667		12/06/2018.	04/13/2028.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
035242 AA 4	Anheuser-Busch Inbev Fin Sr Nt			1	2FE	1,986,940	95.178	1,903,568	2,000,000	1,994,295		1,318			2.625	2.700	JJ	23,917	52,500	01/14/2013.	01/17/2023.
035242 AN 6	Anheuser-Busch Inbev Fin Sr Nt			1	2FE	31,294,786	92.739	27,265,119	29,400,000	31,203,703		(35,842)			4.900	4.498	FA	600,250	1,440,600	06/02/2016.	02/01/2046.
035242 AP 1	Anheuser-Busch Inbev Fin Sr Nt			1	2FE	49,916,500	94.263	47,131,300	50,000,000	49,938,096		7,524			3.650	3.670	FA	760,417	1,825,000	01/13/2016.	02/01/2026.
03524B AF 3	Anheuser-Busch Inbev Fin Sr Nt			1	2FE	17,039,520	88.960	14,233,552	16,000,000	16,950,826		(20,959)			4.625	4.238	FA	308,333	740,000	05/19/2014.	02/01/2044.
037411 AW 5	Apache Corp Sr Nt			1	2FE	9,205,650	90.574	8,151,615	9,000,000	9,202,162		(3,488)			5.100	4.930	MS	153,000	229,500	03/28/2018.	09/01/2040.
037735 CE 5	Appalachian Pwr Co Sr Nt			1	2FE	7,836,430	111.354	7,794,794	7,000,000	7,716,655		(27,115)			5.800	4.897	AO	101,500	406,000	02/20/2014.	10/01/2035.
037735 CG 0	Appalachian Pwr Co Sr Nt			1	2FE	13,166,136	118.726	12,366,531	10,416,000	12,706,085		(86,139)			6.375	4.525	AO	166,005	664,020	01/11/2013.	04/01/2036.
037833 BY 5	Apple Inc Sr Nt			1	1FE	22,450,500	97.613	21,962,858	22,500,000	22,463,041		4,523			3.250	3.276	FA	260,000	731,250	02/16/2016.	02/23/2026.
037833 BZ 2	Apple Inc Sr Nt	LS		1	1FE	5,983,620	92.423	5,545,386	6,000,000	5,987,203		1,514			2.450	2.481	FA	60,025	147,000	07/28/2016.	08/04/2026.
037833 CJ 7	Apple Inc Sr Nt			1	1FE	18,500,000	97.439	18,026,234	18,500,000	18,500,000					3.350	3.350	FA	244,457	619,750	02/02/2017.	02/09/2027.
037833 CR 9	Apple Inc Sr Nt			2	1FE	10,000,000	96.508	9,650,790	10,000,000	10,000,000					3.200	3.200	MN	44,444	320,000	05/04/2017.	05/11/2027.
037833 DB 3	Apple Inc Sr Nt			1	1FE	18,670,800	93.991	18,798,160	20,000,000	18,678,830		8,030			2.900	3.799	MS	175,611		12/06/2018.	09/12/2027.
037833 DK 3	Apple Inc Sr Nt			1	1FE	12,962,170	94.981	12,347,530	13,000,000	12,965,917		3,305			3.000	3.034	MN	52,000	390,000	11/06/2017.	11/13/2027.
038222 AL 9	Applied Materials Inc Sr Nt			1	1FE	12,156,380	95.946	11,513,496	12,000,000	12,136,335		(14,941)			3.300	3.137	AO	99,000	396,000	08/14/2017.	04/01/2027.
038522 AQ 1	Aramark Services Inc Sr Nt			1	3FE	32,772,728	93.250	30,438,665	32,642,000	32,744,722		(28,006)			5.000	4.922	FA	680,042	783,902	12/07/2018.	02/01/2028.
039483 BE 1	Archer-Daniels-Midland Co Sr Nt			1	1FE	20,880,300	101.027	20,205,380	20,000,000	20,804,662		(20,082)			4.535	4.260	MS	239,347	907,000	09/18/2015.	03/26/2042.
039483 BH 4	Archer-Daniels-Midland Co Sr Nt			1	1FE	10,193,758	94.264	9,824,205	10,422,000	10,209,622		4,993			4.016	4.150	AO	87,197	418,548	09/18/2015.	04/16/2043.
040555 CV 4	Arizona Pub Svc Co Sr Nt			2	1FE	2,764,280	92.084	2,670,445	2,900,000	2,780,098		13,605			2.550	3.159	MS	21,774	73,950	11/01/2017.	09/15/2026.
040555 CW 2	Arizona Pub Svc Co Sr Nt			2	1FE	6,395,584	94.698	6,060,646	6,400,000	6,396,105		395			2.950	2.958	MS	55,591	190,898	09/06/2017.	09/15/2027.
04317@ BD 9	Arthur J Gallagher & Co Sr Nt Series DD				2	20,000,000	96.920	19,383,985	20,000,000	20,000,000					4.340	4.340	JD	43,400	434,000	06/13/2018.	06/13/2028.
044209 AF 1	Ashland Inc Nt			1	3FE	3,942,500	98.500	3,940,000	4,000,000	3,966,451		8,122			4.750	5.004	FA	71,778	190,000	02/02/2016.	08/15/2022.
045054 AD 5	Ashtead Capital Inc 2nd Lien Nt			1	2FE	1,710,625	91.500	1,555,500	1,700,000	1,708,839		(1,657)			4.125	4.001	FA	26,492	71,294	11/21/2017.	08/15/2025.
045054 AF 0	Ashtead Capital Inc 2nd Lien Nt			2	2FE	28,675,788	90.000	26,467,592	29,408,436	28,696,951		24,201			4.375	4.697	FA	486,056	914,107	07/18/2018.	08/15/2027.
045054 AH 6	Ashtead Capital Inc 2nd Lien Nt			1	2FE	3,000,000	96.500	2,895,000	3,000,000	3,000,000					5.250	5.250	FA	67,813		07/23/2018.	08/01/2026.
04774# AA 0	Atlanta Falcons Stadium Co LLC Sr Nt Ser			4	2FE	8,528,980	91.714	7,822,269	8,528,980	8,528,980					3.590	3.590	MS	102,063	306,190	08/25/2016.	09/01/2042.
04774# AB 8	Atlanta Falcons Stadium Co LLC Sr Sec Nt			4	2FE	6,092,129	91.714	5,587,335	6,092,129	6,092,129					3.590	3.590	MS	72,902	218,707	11/01/2016.	09/01/2042.
049560 AM 7	Atmos Energy Corp Sr Nt			2	1FE	3,125,240	96.465	2,893,947	3,000,000	3,121,050		(2,782)			4.125	3.873	AO	26,125	123,750	06/06/2017.	10/15/2044.
049560 AN 5	Atmos Energy Corp Sr Nt			1	1FE	9,014,450	95.364	8,582,742	9,000,000	9,012,853		(1,350)			3.000	2.980	JD	12,000	270,000	08/04/2017.	06/15/2027.
049560 AP 0	Atmos Energy Corp Sr Nt			1	1FE	12,163,753	100.476	12,283,203	12,225,000	12,163,978		226			4.300	4.330	AO	127,038		10/01/2018.	10/01/2048.
05348E AP 4	AvalonBay Communities Inc MT Nt			1	1FE	14,076,918	101.109	14,382,798	14,225,000	14,187,008		17,529			3.950	4.088	JJ	259,093	561,888	12/09/2011.	01/15/2021.
05348E AV 1	AvalonBay Communities Inc Sr Nt			1	1FE	8,983,980	98.346	8,851,122	9,000,000	8,989,246		1,473			3.450	3.471	JD	25,875	310,500	05/06/2015.	06/01/2025.
05348E AW 9	AvalonBay Communities Inc Sr Nt	LS		1	1FE	9,967,400	98.602	9,860,170	10,000,000	9,976,394		2,986			3.500	3.539	MN	44,722	350,000	11/04/2015.	11/15/2025.
054937 AF 4	Branch Bk & Tr Co Sub Nt				1FE	8,506,200	101.672	7,625,363	7,500,000	7,649,846		(175,850)			5.250	2.800	MN	65,625	393,750	11/01/2013.	11/01/2019.
05531F BB 8	BB&T Corp MTN Sr Nt			2	1FE	999,180	96.077	960,767	1,000,000	999,308		108			2.850	2.863	AO	5,146	28,500	10/23/2017.	10/26/2024.
05606# AA 1	BIF III Holtwood LLC Sr Nt				2	10,000,000	91.408	9,140,783	10,000,000	10,000,000					4.504	4.530	MJSD	1,251	395,351	02/15/2018.	02/15/2033.
057224 AZ 0	Baker Hughes Inc Sr Nt			1	1FE	4,521,454	95.280	4,239,942	4,450,000	4,516,843		(1,675)			5.125	5.011	MS	67,152	228,063	11/24/2015.	09/15/2040.
058498 AR 7	Ball Corp Nt			1	3FE	4,562,538	100.500	4,517,475	4,495,000	4,529,399		(9,904)			5.000	4.737	MS	66,176	224,750	01/21/2015.	03/15/2022.
058498 AT 3	Ball Corp Sr Nt			1	3FE	11,036,875	99.750	10,972,500	11,000,000	11,027,806		(3,617)			5.250	5.203	JJ	288,750	577,500	03/10/2016.	07/01/2025.
058498 AV 8	Ball Corp Sr Nt			1	3FE	2,900,000	97.250	2,820,250	2,900,000	2,900,000					4.875	4.875	MS	41,627	73,044	03/06/2018.	03/15/2026.
06051G FC 8	Bank of America Corp Sr Nt				1FE	4,989,200	103.487	5,174,350	5,000,000	4,990,077		195			5.000	5.014	JJ	111,111	250,000	01/15/2014.	01/21/2044.
06051G FG 9	Bank of America Corp Sr MTN				1FE	549,500	102.502	512,508	500,000	548,588		(912)			4.875	4.244	AO	6,094	24,375	02/13/2018.	04/01/2044.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
06051G FH 7	Bank of America Corp Sub Nt				2FE	8,993,430	99.180	8,926,200	9,000,000	8,995,955		622			4.200	4.209	FA	131,250	378,000	08/21/2014.	08/26/2024.
06051G FP 9	Bank of America Corp Sub Nt				2FE	8,973,450	96.894	8,720,415	9,000,000	8,982,074		2,457			3.950	3.986	AO	69,125	355,500	04/16/2015.	04/21/2025.
06051G GC 7	Bank of America Corp Sub Nt			2	2FE	8,000,000	96.117	7,689,328	8,000,000	8,000,000					4.183	4.183	MN	33,464	334,640	11/21/2016.	11/25/2027.
06051G HA 0	Bank of America Corp Sr Nt			1	1FE	25,000,000	89.071	22,267,750	25,000,000	25,000,000					3.946	3.946	JJ	432,964	493,250	01/18/2018.	01/23/2049.
06051G HM 4	Bank of America Corp Sr Nt			1	1FE	21,000,000	99.531	20,901,447	21,000,000	21,000,000					4.271	4.271	JJ	393,644		07/18/2018.	07/23/2029.
06406F AC 7	Bank of NY Mellon Corp Sr MT Nt			2	1FE	976,610	94.186	941,858	1,000,000	979,092		2,482			2.800	3.121	MN	4,433	28,000	01/04/2018.	05/04/2026.
06406H CV 9	Bank NY Co Inc Sr Nt	LS			1FE	9,002,795	99.482	8,853,916	8,900,000	8,966,974		(11,244)			3.400	3.246	MN	38,666	302,600	08/28/2015.	05/15/2024.
06406R AF 4	Bank of NY Mellon Corp Sr MTN			2	1FE	19,994,221	97.236	19,447,180	20,000,000	19,994,677		456			3.400	3.403	JJ	287,111	340,000	01/22/2018.	01/29/2028.
06406R AH 0	Bank of NY Mellon Corp Sr MTN				1FE	56,683,770	100.838	56,973,188	56,500,000	56,680,159		(3,611)			3.850	3.809	AO	380,669	1,075,540	08/06/2018.	04/28/2028.
066836 AB 3	Baptist Hlth South Florida Inc Sec Nt				1FE	4,127,000	100.937	4,165,682	4,127,000	4,127,000					4.342	4.342	MN	22,897	179,194	01/10/2017.	11/15/2041.
06849R AG 7	Barrick NA Finance LLC Co Gtd Nt			1	2FE	9,954,555	105.425	10,542,450	10,000,000	9,960,733		847			5.700	5.731	MN	49,083	570,000	09/13/2011.	05/30/2041.
07086* AA 0	Bath County Energy LLC Sr Nt				2FE	11,000,000	92.049	10,125,424	11,000,000	11,000,000					4.590	4.616	MJSD	1,403	332,393	05/03/2018.	05/03/2033.
071813 BP 3	Baxter Intl Sr Nt			1	1FE	4,772,750	82.564	4,128,220	5,000,000	4,782,789		4,422			3.500	3.754	FA	66,111	175,000	09/08/2016.	08/15/2046.
07274N AA 1	Bayer US Finance II LLC Sr Nt			1	2FE	2,001,220	99.292	1,985,842	2,000,000	2,001,012		(208)			3.500	3.478	JD	1,167	35,000	06/19/2018.	06/25/2021.
07274N AL 7	Bayer US Finance II LLC Sr Nt			1	2FE	40,729,653	95.475	39,144,832	41,000,000	40,739,835		10,183			4.375	4.455	JD	79,722	847,049	06/20/2018.	12/15/2028.
07274N AU 7	Bayer US Finance II LLC Sr Nt			1	2FE	1,998,338	97.397	1,947,946	2,000,000	1,998,338					2.750	3.351	JJ	25,361		07/12/2018.	07/15/2021.
07274N AW 3	Bayer US Finance II LLC Sr Nt			1	2FE	11,180,375	95.127	10,464,003	11,000,000	11,168,004		(12,371)			3.375	3.209	JJ	171,188		07/12/2018.	07/15/2024.
07274N BF 9	Bayer US Finance II LLC Sr Nt			1	2FE	4,963,241	85.588	4,279,415	5,000,000	4,963,241					4.400	4.594	JJ	101,444		07/12/2018.	07/15/2044.
072868 AC 6	Baylor University Sec Nt			1	1FE	3,000,000	101.518	3,045,540	3,000,000	3,000,000					4.019	4.019	MS	40,190	65,644	02/08/2018.	03/01/2038.
07330N AL 9	Branch Banking & Trust Sr Nt				1FE	4,995,450	99.420	4,970,990	5,000,000	4,999,450		1,531			1.450	1.481	MN	10,271	72,500	05/05/2016.	05/10/2019.
075887 AW 9	Becton Dickinson & Co Sr Nt			1	2FE	5,932,864	99.395	5,566,137	5,600,000	5,686,046		(44,675)			3.250	2.401	MN	24,772	182,000	02/20/2013.	11/12/2020.
075887 BF 5	Becton Dickinson & Co Sr Nt			1	2FE	6,000,000	96.600	5,795,976	6,000,000	6,000,000					3.734	3.734	JD	9,957	224,040	12/04/2014.	12/15/2024.
075887 BG 3	Becton Dickinson & Co Sr Nt			1	2FE	26,161,375	93.596	23,399,100	25,000,000	26,100,549		(23,425)			4.685	4.395	JD	52,056	1,171,250	04/13/2016.	12/15/2044.
075887 CE 7	Becton Dickinson & Co Sr Nt				2FE	1,551,222	112.138	1,682,075	1,500,000	1,548,180		(3,042)			6.700	6.181	JD	8,375	92,683	05/01/2018.	12/01/2026.
084659 AQ 4	Berkshire Hathaway Energy Sr Nt			1	1FE	14,995,200	98.897	14,834,490	15,000,000	14,995,200					4.450	4.452	JJ	289,250		07/23/2018.	01/15/2049.
08888@ AA 6	Safe Harbor Hydro Sr Nt			1	2FE	20,000,000	96.696	19,339,255	20,000,000	20,000,000					4.610	4.610	MJSD	2,561	922,000	12/16/2016.	12/31/2026.
09062X AF 0	Biogen Inc Sr Nt			1	1FE	4,988,200	99.544	4,977,195	5,000,000	4,991,580		1,072			4.050	4.079	MS	59,625	202,500	09/10/2015.	09/15/2025.
092113 AH 2	Black Hills Corp Sr Nt			1	2FE	4,920,840	100.882	4,736,396	4,695,000	4,831,228		(24,959)			4.250	3.600	MN	17,182	199,538	01/08/2016.	11/30/2023.
092113 AL 3	Black Hills Corp Sr Nt			1	2FE	24,429,607	99.615	24,350,813	24,445,000	24,433,577		1,371			3.950	3.958	JJ	445,239	965,578	01/11/2016.	01/15/2026.
092113 AN 9	Black Hills Corp Sr Nt			1	2FE	4,975,081	92.671	4,633,535	5,000,000	4,976,283		444			4.200	4.229	MS	61,833	210,000	08/10/2016.	09/15/2046.
096630 AC 2	Boardwalk Pipelines LLC Sr Nt			1	2FE	8,541,035	97.168	9,230,960	9,500,000	9,003,701		107,577			3.375	4.799	FA	133,594	320,625	04/23/2014.	02/01/2023.
097023 BU 8	Boeing Co Sr Nt			2	1FE	13,677,720	95.305	13,342,700	14,000,000	13,730,905		28,604			2.800	3.068	MS	130,667	392,000	02/14/2017.	03/01/2027.
097023 BV 6	Boeing Co Sr Nt			1	1FE	9,539,200	92.593	9,259,320	10,000,000	9,555,157		8,549			3.650	3.912	MS	121,667	365,000	02/14/2017.	03/01/2047.
097023 BX 2	Boeing Co Sr Nt			1	1FE	2,934,540	97.954	2,938,611	3,000,000	2,939,324		4,784			3.250	3.510	MS	32,500	50,917	02/21/2018.	03/01/2028.
097023 BZ 7	Boeing Co Sr Nt	LS		1	1FE	2,783,550	92.087	2,762,622	3,000,000	2,786,836		3,286			3.625	4.042	MS	36,250	56,792	02/21/2018.	03/01/2048.
097023 CA 1	Boeing Co Sr Nt			1	1FE	22,097,905	98.905	22,431,722	22,680,000	22,105,415		7,509			3.450	3.761	MN	132,584		11/20/2018.	11/01/2028.
097023 CB 9	Boeing Co Sr Nt			1	1FE	5,590,012	95.605	5,736,270	6,000,000	5,591,174		1,162			3.850	4.255	MN	39,142		10/31/2018.	11/01/2048.
099724 AG 1	Borg Warner Automotive Nt			1	2FE	11,881,649	101.269	10,850,963	10,715,000	10,987,274		(153,607)			4.625	3.080	MS	145,917	495,569	09/10/2012.	09/15/2020.
099724 AH 9	Borg Warner Automotive Sr Nt			1	2FE	1,542,962	91.724	1,375,853	1,500,000	1,541,841		(864)			4.375	4.198	MS	19,323	65,625	09/07/2017.	03/15/2045.
099724 AJ 5	Borg Warner Automotive Sr Nt			1	2FE	6,870,660	97.819	7,091,841	7,250,000	6,976,219		38,096			3.375	4.070	MS	72,047	244,688	02/16/2016.	03/15/2025.
100743 AJ 2	Boston Gas Company Sr Nt			1	1FE	7,000,000	100.899	7,062,958	7,000,000	7,000,000					4.487	4.487	FA	118,656	314,090	02/14/2012.	02/15/2042.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
100743 AK 9	Boston Gas Company Sr Nt			1	1FE	10,989,660	95.395	10,493,483	11,000,000	10,990,918		905			3.150	3.161	FA	144,375	344,575	07/31/2017.	08/01/2027.
10112R AW 4	Boston Properties LP Sr Nt			1	2FE	4,087,200	99.633	3,985,316	4,000,000	4,056,450		(9,981)			3.800	3.495	FA	63,333	152,000	10/07/2015.	02/01/2024.
10112R AX 2	Boston Properties LP Sr Nt			1	2FE	36,848,847	96.766	35,634,080	36,825,000	36,843,363		(2,334)			3.650	3.642	FA	560,047	1,344,113	02/12/2016.	02/01/2026.
10112R BA 1	Boston Properties LP Sr Nt			1	2FE	23,057,625	102.245	23,516,304	23,000,000	23,057,406		(219)			4.500	4.468	JD	94,875		12/06/2018.	12/01/2028.
101137 AS 6	Boston Scientific Corp Nt			2	2FE	12,977,640	97.063	12,618,216	13,000,000	12,979,282		1,642			4.000	4.021	MS	173,333	267,222	02/22/2018.	03/01/2028.
10373Q AC 4	BP Cap Mkts America Sr Nt			1	1FE	26,750,000	100.345	26,842,154	26,750,000	26,750,000					3.937	3.937	MS	292,541		09/18/2018.	09/21/2028.
10373Q AE 0	BP Cap Mkts America Sr Nt			1	1FE	3,035,850	102.876	3,086,289	3,000,000	3,035,679		(171)			4.234	4.083	MN	19,406		12/06/2018.	11/06/2028.
10373Q AW 0	BP Cap Mkts America Sr Nt			1	1FE	10,105,694	98.557	9,855,700	10,000,000	10,104,678		(1,016)			3.216	2.978	MN	29,480		12/14/2018.	11/28/2023.
11134L AH 2	Broadcom Crp/ Caymn Fi Sr Nt			1	2FE	8,963,855	89.711	8,073,945	9,000,000	8,967,084		3,229			3.875	3.929	JJ	160,813	174,375	02/21/2018.	01/15/2027.
11134L AK 5	Broadcom Crp/ Caymn Fi Sr Nt	LS		1	2FE	3,995,917	96.677	3,867,068	4,000,000	3,997,266		1,349			2.200	2.234	JJ	40,578	65,511	02/21/2018.	01/15/2021.
11134L AP 4	Broadcom Crp/ Caymn Fi Sr Nt			1	2FE	6,998,190	90.276	6,319,327	7,000,000	6,999,100		910			3.125	3.127	JJ	100,868	162,847	02/21/2018.	01/15/2025.
11134L AR 0	Broadcom Crp/ Caymn Fi Sr Nt			1	2FE	22,988,907	86.641	19,927,361	23,000,000	22,992,760		3,853			3.500	3.504	JJ	371,194	599,278	02/21/2018.	01/15/2028.
11283# AF 8	Brookfield Asset Mgmt Sr Nt				2FE	11,000,000	90.751	9,982,589	11,000,000	11,000,000					4.290	4.290	JD	19,663	467,968	12/19/2017.	12/16/2030.
11523@ AA 1	Brown Bear II LLC Sr Sec Nt				2FE	35,000,000	94.068	32,923,753	35,000,000	35,000,000					4.620	4.621	JJ	745,617	1,617,000	04/09/2015.	04/09/2030.
115637 AL 4	Brown-Forman Corp Sr Nt			1	1FE	5,224,150	92.741	4,637,070	5,000,000	5,211,168		(5,537)			3.750	3.489	JJ	86,458	187,500	07/28/2016.	01/15/2043.
115637 AT 7	Brown-Forman Corp Sr Nt			1	1FE	14,828,250	99.798	14,969,625	15,000,000	14,832,925		4,675			4.000	4.084	AO	126,667	331,667	03/22/2018.	04/15/2038.
12189L AC 5	Burlington Northern Santa Fe Sr Nt			1	1FE	14,944,650	109.415	16,412,175	15,000,000	14,952,396		1,143			5.050	5.074	MS	252,500	757,500	09/07/2010.	03/01/2041.
12189L AS 0	Burlington Northern Santa Fe Sr Nt			1	1FE	17,797,587	107.816	17,620,369	16,343,000	17,754,977		(20,483)			4.900	4.333	AO	200,202	547,404	05/30/2018.	04/01/2044.
12189L AV 3	Burlington Northern Santa Fe Sr Nt			1	1FE	7,962,720	96.890	7,751,232	8,000,000	7,975,617		3,493			3.000	3.054	AO	60,000	240,000	03/04/2015.	04/01/2025.
12189L AW 1	Burlington Northern Santa Fe Sr Nt			1	1FE	9,967,300	96.952	9,695,230	10,000,000	9,969,837		624			4.150	4.169	AO	103,750	415,000	03/04/2015.	04/01/2045.
12189L BA 8	Burlington Northern Santa Fe Sr Nt	LS		1	1FE	13,964,580	97.881	13,703,326	14,000,000	13,971,265		2,906			3.250	3.278	JD	20,222	455,000	03/06/2017.	06/15/2027.
12189L BB 6	Burlington Northern Santa Fe Sr Nt			1	1FE	11,862,840	96.778	11,613,324	12,000,000	11,869,095		2,359			4.125	4.191	JD	22,000	495,000	03/06/2017.	06/15/2047.
124857 AN 3	CBS Corp Sr Nt	LS		1	2FE	11,350,615	88.831	10,215,531	11,500,000	11,360,676		2,697			4.600	4.681	JJ	243,928	529,000	01/07/2015.	01/15/2045.
124857 AQ 6	CBS Corp Sr Nt			1	2FE	13,746,320	96.882	13,563,536	14,000,000	13,818,289		21,758			4.000	4.215	JJ	258,222	560,000	07/07/2015.	01/15/2026.
124857 AR 4	CBS Corp Sr Nt			1	2FE	4,425,750	88.666	3,989,984	4,500,000	4,441,145		6,360			2.900	3.085	JJ	60,175	130,500	07/06/2016.	01/15/2027.
124857 AT 0	CBS Corp Sr Nt			2	2FE	23,734,690	90.672	21,761,160	24,000,000	23,767,281		21,712			3.375	3.500	FA	306,000	904,500	06/27/2017.	02/15/2028.
1248EP AZ 6	CCO Holdings LLC Sr Nt			1	3FE	4,220,625	97.500	4,143,750	4,250,000	4,232,199		2,769			5.125	5.215	FA	82,285	217,813	11/05/2015.	02/15/2023.
1248EP BG 7	CCO Holdings LLC Sr Nt			1	3FE	2,500,000	95.875	2,396,875	2,500,000	2,500,000					5.375	5.375	MN	22,396	134,375	04/16/2015.	05/01/2025.
1248EP BK 8	CCO Holdings LLC Sr Nt	LS		1	3FE	1,000,000	97.000	970,000	1,000,000	1,000,000					5.875	5.875	MN	9,792	58,750	04/15/2015.	05/01/2027.
1248EP BM 4	CCO Holdings LLC Hgh Yld Sr Nt				3FE	8,020,134	98.000	7,840,000	8,000,000	8,016,224		(1,801)			5.750	5.715	FA	173,778	460,000	05/23/2016.	02/15/2026.
1248EP BT 9	CCO Holdings LLC Sr Nt			2	3FE	10,370,500	93.140	9,407,140	10,100,000	10,328,307		(30,327)			5.125	4.708	MN	86,271	517,625	07/13/2017.	05/01/2027.
12519@ AA 5	CED Alamo 7 LLC Sr Sec Nt			4	2Z	51,355,190	92.430	47,467,604	51,355,190	51,355,190					4.210	4.207	JD	6,006	2,162,053	02/18/2016.	06/30/2041.
125896 BL 3	CMS Energy Corp Sr Nt			1	2FE	2,620,114	101.318	2,330,312	2,300,000	2,602,264		(7,427)			4.700	3.860	MS	27,325	108,100	06/30/2016.	03/31/2043.
125896 BP 4	CMS Energy Corp Sr Nt			1	2FE	9,968,300	98.309	9,830,940	10,000,000	9,977,097		2,886			3.600	3.638	MN	46,000	360,000	11/04/2015.	11/15/2025.
125896 BS 8	CMS Energy Corp Sr Nt			2	2FE	17,646,650	96.221	16,838,710	17,500,000	17,626,036		(12,780)			3.450	3.351	FA	228,083	603,750	04/21/2017.	08/15/2027.
126408 HB 2	CSX Corp Sr Nt			1	2FE	19,983,000	99.871	19,974,200	20,000,000	19,989,928		1,611			3.400	3.410	FA	283,333	680,000	07/16/2014.	08/01/2024.
126408 HM 8	CSX Corp Sr Nt			1	2FE	5,480,255	101.530	5,584,161	5,500,000	5,480,351		96			4.250	4.294	MS	29,868		11/07/2018.	03/15/2029.
126408 HN 6	CSX Corp Sr Nt			1	2FE	7,826,372	101.085	7,985,731	7,900,000	7,826,517		145			4.750	4.809	MN	47,949		11/07/2018.	11/15/2048.
126410 LK 3	CSX Transportation Inc Deb				1FE	5,940,096	109.406	4,595,052	4,200,000	4,439,760		(154,207)			9.750	5.604	JD	18,200	409,500	08/03/2005.	06/15/2020.
12656* AN 2	CSLB Holdings Inc Gtd Sr Nt Ser A			1		10,000,000	94.971	9,497,082	10,000,000	10,000,000					3.320	3.320	AO	80,233	332,000	10/04/2017.	10/04/2029.
126650 CL 2	CVS Health Corp Sr Nt			1	2FE	7,708,200	97.450	7,308,750	7,500,000	7,645,879		(19,463)			3.875	3.540	JJ	129,974	290,625	08/24/2015.	07/20/2025.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
126650 CN 8	CVS Health Corp Sr Nt			1	2FE	6,974,450	97.341	6,813,863	7,000,000	6,975,812		420			5.125	5.149	JJ	160,441	358,750	07/13/2015.	07/20/2045.
12673P AC 9	CA Inc Nt			1	2FE	9,916,200	101.286	10,128,620	10,000,000	9,990,407		9,968			5.375	5.484	JD	44,792	537,500	11/09/2009.	12/01/2019.
131347 CC 8	Calpine Corp 1st Lien HY Nt			1	3FE	2,328,660	98.000	2,237,340	2,283,000	2,309,811		(4,490)			5.875	5.604	JJ	61,847	134,126	04/16/2014.	01/15/2024.
134429 AT 6	Campbell Soup Co Sr Nt			1	2FE	1,067,022	100.149	1,086,618	1,085,000	1,084,728		2,188			4.500	4.710	FA	18,445	48,825	03/13/2009.	02/15/2019.
134429 BE 8	Campbell Soup Co Sr Nt Ser 5Y			1	2FE	998,510	97.554	975,539	1,000,000	998,729		219			3.650	3.683	MS	10,747	18,149	03/12/2018.	03/15/2023.
134429 BG 3	Campbell Soup Co Sr Nt	LS		1	2FE	39,762,080	93.099	37,239,640	40,000,000	39,777,581		15,501			4.150	4.223	MS	488,778	825,389	04/10/2018.	03/15/2028.
14040H BK 0	Capital One Financial Corp Sr Nt				2FE	19,929,000	91.594	18,318,820	20,000,000	19,943,865		6,289			3.750	3.793	JJ	318,750	750,000	07/25/2016.	07/28/2026.
140420 NB 2	Capital One Bank USA NA Sub Nt				2FE	5,514,728	96.557	5,411,049	5,604,000	5,558,845		9,994			3.375	3.587	FA	71,451	189,135	04/21/2014.	02/15/2023.
140420 NH 9	Capital One Bank USA NA Sr Nt				2FE	5,999,460	99.973	5,998,398	6,000,000	5,999,987		113			2.250	2.252	FA	51,750	135,000	02/10/2014.	02/13/2019.
14149Y AT 5	Cardinal Health Inc Sr Nt			1	2FE	14,723,780	102.274	13,295,646	13,000,000	13,466,604		(229,536)			4.625	2.725	JD	26,722	601,250	02/27/2013.	12/15/2020.
14149Y AW 8	Cardinal Health Inc Sr Nt	LS		1	2FE	3,986,280	86.656	3,466,240	4,000,000	3,987,842		269			4.600	4.621	MS	54,178	184,000	02/19/2013.	03/15/2043.
14149Y BJ 6	Cardinal Health Inc Sr Nt			2	2FE	23,032,795	90.594	20,836,505	23,000,000	23,029,361		(2,999)			3.410	3.392	JD	34,858	784,300	10/17/2017.	06/15/2027.
14149Y BM 9	Cardinal Health Inc Sr Nt			1	2FE	4,151,320	85.158	3,406,328	4,000,000	4,148,188		(2,774)			4.368	4.143	JD	7,765	174,720	10/13/2017.	06/15/2047.
14155# AB 6	Cardinals Ballpark LLC Sr Nt			4	2	2,767,440	106.230	2,939,851	2,767,440	2,767,440					5.770	5.769	MS	40,364	159,681	02/29/2012.	09/30/2027.
141781 AU 8	Cargill Inc Sr Nt			1	1FE	12,924,500	119.347	11,934,670	10,000,000	12,402,904		(90,102)			6.125	4.189	MS	180,347	612,500	07/09/2012.	09/15/2036.
141781 AY 0	Cargill Inc Sr Nt			1	1FE	41,068,135	102.728	39,240,954	38,199,000	39,007,924		(323,069)			4.307	3.369	MN	214,794	1,645,231	01/11/2012.	05/14/2021.
141781 BF 0	Cargill Inc Sr Nt				1FE	16,423,937	106.294	14,987,398	14,100,000	16,358,462		(47,607)			4.760	3.803	MN	70,845	671,160	08/04/2017.	11/23/2045.
141781 BG 8	Cargill Inc Sr Nt			1	1FE	998,760	99.848	998,478	1,000,000	998,954		194			3.250	3.277	MS	10,833	16,250	02/26/2018.	03/01/2023.
14268# AA 2	Carlsbad Energy Holdings LLC Sr Nt Ser A			4	2FE	13,000,000	93.498	12,154,686	13,000,000	13,000,000					4.120	4.141	MJSD	1,488	535,827	09/29/2017.	10/31/2038.
14913Q 2L 2	Caterpillar Finl Service Sr MTN			1	1FE	498,365	100.549	502,743	500,000	498,552		187			3.450	3.522	MN	2,204	8,577	05/22/2018.	05/15/2023.
14913Q 2N 8	Caterpillar Finl Service Sr Nt MTN			1	1FE	3,996,920	100.264	4,010,540	4,000,000	3,997,236		316			3.150	3.177	MS	39,900		09/04/2018.	09/07/2021.
14916R AD 6	Catholic Health Initiative Nt			1	2FE	6,258,960	90.456	5,427,354	6,000,000	6,226,074		(5,909)			4.350	4.094	MN	43,500	261,000	11/13/2012.	11/01/2042.
15005# AA 7	CED Upton County Solar LLC Sr Sec Nt			4	2	11,589,912	94.403	10,941,280	11,589,912	11,589,912					4.450	4.447	JD	1,433	517,184	03/16/2017.	06/30/2042.
150190 AB 2	Cedar Fair/Can/Magnum/MI Sr Nt			1	4FE	29,201,263	94.500	27,754,650	29,370,000	29,206,870		5,607			5.375	5.442	AO	333,268	789,319	09/06/2018.	04/15/2027.
151020 AH 7	Celgene Corp Sr Nt			1	2FE	15,287,700	98.178	14,726,745	15,000,000	15,115,964		(29,862)			3.250	3.023	FA	184,167	487,500	10/03/2012.	08/15/2022.
151020 AP 9	Celgene Corp Sr Nt			1	2FE	5,979,540	97.531	5,851,854	6,000,000	5,988,097		1,972			3.625	3.666	MN	27,792	217,500	05/06/2014.	05/15/2024.
151020 AU 8	Celgene Corp Sr Nt			1	2FE	5,720,395	92.468	5,085,757	5,500,000	5,710,040		(3,875)			5.000	4.746	FA	103,889	275,000	03/09/2016.	08/15/2045.
15189T AV 9	CenterPoint Energy Inc Sr Nt			1	2FE	29,376,102	101.335	29,893,796	29,500,000	29,378,387		2,285			4.250	4.301	MN	299,507		10/04/2018.	11/01/2028.
15189X AS 7	Centerpoint Energy Houston Sec Nt	LS		1	1FE	4,085,284	97.159	3,983,535	4,100,000	4,085,508		224			3.950	3.971	MS	53,983	81,425	02/26/2018.	03/01/2048.
16412X AG 0	Cheniere Corp Christi HD 1st lien Nt			1	3FE	17,784,020	94.405	16,802,202	17,798,000	17,781,151		(2,869)			5.125	5.134	JD	2,534	604,135	11/15/2018.	06/30/2027.
166764 AG 5	Chevron Corp Sr Nt	LS		1	1FE	4,000,000	99.413	3,976,516	4,000,000	4,000,000					2.427	2.427	JD	1,888	97,080	06/17/2013.	06/24/2020.
166764 AH 3	Chevron Corp Sr Nt			1	1FE	15,000,000	99.843	14,976,495	15,000,000	15,000,000					3.191	3.191	JD	9,307	478,650	06/17/2013.	06/24/2023.
16876A AA 2	Children's Hospital Medi Nt			1	1FE	10,000,000	101.497	10,149,710	10,000,000	10,000,000					4.268	4.268	MN	54,536	426,800	10/30/2014.	05/15/2044.
17275R AD 4	Cisco Sys Inc Nt			1	1FE	9,446,300	123.119	12,311,910	10,000,000	9,531,997		11,314			5.900	6.314	FA	222,889	590,000	05/07/2009.	02/15/2039.
17275R BC 5	Cisco Sys Inc Sr Nt			1	1FE	9,992,400	95.346	9,534,580	10,000,000	9,994,327		702			2.950	2.959	FA	100,792	295,000	02/22/2016.	02/28/2026.
17275R BL 5	Cisco Sys Inc Sr Nt	LS		1	1FE	3,996,480	93.218	3,728,728	4,000,000	3,997,209		324			2.500	2.510	MS	28,056	100,000	09/13/2016.	09/20/2026.
172967 EV 9	Citigroup Inc Sr Nt				2FE	12,312,200	102.041	10,204,070	10,000,000	10,131,532		(327,158)			8.500	5.038	MN	92,083	850,000	02/16/2011.	05/22/2019.
172967 JT 9	Citigroup Inc Sub Nt				2FE	24,898,000	97.864	24,466,100	25,000,000	24,929,302		9,291			4.400	4.451	JD	64,167	1,100,000	06/03/2015.	06/10/2025.
172967 KA 8	Citigroup Inc Sub Nt				2FE	9,954,000	96.382	9,638,170	10,000,000	9,964,179		3,280			4.450	4.500	MS	113,722	445,000	09/23/2015.	09/29/2027.
172967 LS 8	Citigroup Inc Sr Nt			1	2FE	6,933,430	93.259	6,528,137	7,000,000	6,938,599		5,169			3.520	3.627	AO	43,804	246,400	01/17/2018.	10/27/2028.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
172967 LU 3	Citigroup Inc Sr Nt			1	2FE	26,000,000	89.327	23,224,916	26,000,000	26,000,000					3.878	3.878	JJ	439,722	504,140	01/17/2018.	01/24/2039.
172967 MD 0	Citigroup Inc Sr Nt			1	2FE	20,989,920	97.732	20,523,636	21,000,000	20,989,989		69			4.650	4.653	JJ	428,575		07/16/2018.	07/23/2048.
174610 AJ 4	Citizens Financial Group Sub Nt			1	2FE	22,928,927	98.189	22,337,907	22,750,000	22,879,407		(16,726)			4.350	4.250	FA	412,344	989,625	12/17/2015.	08/01/2025.
174610 AK 1	Citizens Financial Group Sub Nt				2FE	29,121,470	98.690	28,619,955	29,000,000	29,091,948		(11,295)			4.300	4.246	JD	96,989	1,247,000	03/10/2016.	12/03/2025.
191098 AJ 1	Coca-Cola Bottling Co Cons Nt			1	2FE	15,247,703	100.950	13,375,928	13,250,000	13,332,789		(282,587)			7.000	4.761	AO	195,806	927,500	01/20/2011.	04/15/2019.
191098 AK 8	Coca-Cola Bottling Co Cons Sr Nt			1	2FE	11,166,319	99.564	11,076,473	11,125,000	11,155,394		(3,799)			3.800	3.755	MN	42,275	422,750	12/17/2015.	11/25/2025.
191216 BZ 2	Coca-Cola Co Sr Nt			1	1FE	11,986,080	91.569	10,988,268	12,000,000	11,989,059		1,294			2.250	2.263	MS	90,000	270,000	08/29/2016.	09/01/2026.
19123# AA 6	Coca-Cola Southwest Beverages Sr Nt Ser				1FE	9,000,000	96.336	8,670,282	9,000,000	9,000,000					3.490	3.490	JD	2,618	259,133	03/01/2018.	12/28/2029.
19123# AB 4	Coca-Cola Southwest Beverages Sr Nt Ser				1FE	10,000,000	96.274	9,627,370	10,000,000	10,000,000					3.640	3.640	JD	3,033	300,300	03/01/2018.	12/28/2032.
20030N BE 0	Comcast Corp Nt			1	1FE	5,148,850	98.952	4,947,580	5,000,000	5,139,817		(3,309)			4.650	4.457	JJ	107,208	232,500	02/05/2016.	07/15/2042.
20030N BG 5	Comcast Corp Sr Nt			1	1FE	14,968,050	96.520	14,477,925	15,000,000	14,971,530		646			4.500	4.513	JJ	311,250	675,000	01/08/2013.	01/15/2043.
20030N BQ 3	Comcast Corp Sr Nt			1	1FE	5,167,100	97.434	4,871,710	5,000,000	5,158,548		(3,091)			4.600	4.397	FA	86,889	230,000	02/05/2016.	08/15/2045.
20030N BS 9	Comcast Corp Sr Nt			1	1FE	14,971,800	95.681	14,352,210	15,000,000	14,979,026		2,570			3.150	3.172	MS	157,500	472,500	02/16/2016.	03/01/2026.
20030N BU 4	Comcast Corp Sr Nt			1	1FE	16,851,420	82.858	14,085,792	17,000,000	16,858,636		3,039			3.400	3.447	JJ	266,522	578,000	07/12/2016.	07/15/2046.
20030N BW 0	Comcast Corp Sr Nt			1	1FE	9,988,000	89.389	8,938,910	10,000,000	9,990,534		1,058			2.350	2.363	JJ	108,361	235,000	07/12/2016.	01/15/2027.
20030N BY 6	Comcast Corp Sr Nt			1	1FE	15,968,480	95.305	15,248,848	16,000,000	15,974,104		2,750			3.300	3.323	FA	220,000	528,000	01/05/2017.	02/01/2027.
202795 JB 7	Commonwealth Edison Co Sr Nt			1	1FE	2,494,350	105.705	2,642,620	2,500,000	2,494,873		110			4.600	4.614	FA	43,444	115,000	08/12/2013.	08/15/2043.
20369E AD 4	Community Hospitals Nt			2	1FE	18,000,000	98.953	17,811,522	18,000,000	18,000,000					4.940	4.940	MN	148,200	617,500	02/13/2018.	05/01/2058.
20451N AE 1	Compass Minerals International Sr Nt			1	4FE	9,201,875	90.500	8,371,250	9,250,000	9,219,741		4,608			4.875	4.943	JJ	207,932	450,938	04/21/2015.	07/15/2024.
20557# AG 6	Computershare US Sr Nt Ser B				2Z	25,000,000	100.231	25,057,674	25,000,000	25,000,000					4.360	4.360	MN	124,139		11/20/2018.	11/20/2028.
205887 BR 2	ConAgra Foods Inc Sr Nt			1	2FE	21,199,930	97.043	21,543,435	22,200,000	21,669,024		118,458			3.200	3.841	JJ	307,840	710,400	12/11/2015.	01/25/2023.
205887 BS 0	ConAgra Foods Inc Sr Nt			1	2FE	29,872,570	87.594	28,643,107	32,700,000	30,030,989		53,949			4.650	5.250	JJ	658,905	1,520,550	09/07/2017.	01/25/2043.
207597 EE 1	Connecticut Lt & Pwr Co 1st Mtg Bd			1	1FE	2,028,700	100.155	2,003,092	2,000,000	2,000,307		(3,581)			5.500	5.313	FA	45,833	110,000	02/09/2009.	02/01/2019.
207597 EG 6	Connecticut Lt & Pwr Co 1st Mtg Bd	LS		2	1FE	15,364,860	101.900	14,266,000	14,000,000	15,321,636		(32,060)			4.300	3.714	AO	127,089	602,000	08/08/2017.	04/15/2044.
207597 EJ 0	Connecticut Lt & Pwr Co 1st Mtg Bond			2	1FE	8,969,400	98.226	8,840,340	9,000,000	8,974,264		2,699			3.200	3.240	MS	84,800	288,000	03/02/2017.	03/15/2027.
207597 EL 5	Connecticut Lt & Pwr Co 1st Mtg Bd			1	1FE	20,450,185	98.715	20,236,514	20,500,000	20,450,919		734			4.000	4.014	AO	205,000	416,833	03/19/2018.	04/01/2048.
20825C AQ 7	Conocophillips Nt			1	1FE	9,856,000	123.759	12,375,890	10,000,000	9,877,554		2,864			6.500	6.611	FA	270,833	650,000	01/29/2009.	02/01/2039.
21017# AA 1	Consolidated Terminals LLC Sr Nt			1	2PL	9,000,000	102.124	9,191,188	9,000,000	9,000,000					4.820	4.820	JD	22,895	433,800	12/12/2013.	12/12/2023.
21036P AN 8	Constellation Brands Inc Hgh Yld Bd			1	2FE	5,262,500	103.604	5,180,180	5,000,000	5,187,306		(27,768)			4.750	4.027	MN	30,347	237,500	03/03/2016.	11/15/2024.
21036P AP 3	Constellation Brands Inc Sr Nt			1	2FE	1,000,000	102.128	1,021,280	1,000,000	1,000,000					4.750	4.750	JD	3,958	47,500	11/19/2015.	12/01/2025.
21036P AY 4	Constellation Brands Inc Sr Nt			1	2FE	29,410,879	92.094	28,549,047	31,000,000	29,490,137		79,258			3.600	4.250	FA	421,600	582,800	06/28/2018.	02/15/2028.
21036P AZ 1	Constellation Brands Inc Sr Nt			1	2FE	15,088,220	84.287	14,328,807	17,000,000	15,107,356		19,136			4.100	4.815	FA	263,311	363,989	05/22/2018.	02/15/2048.
21036P BC 1	Constellation Brands Inc Sr Nt			1	2FE	21,011,480	99.589	20,913,585	21,000,000	21,011,337		(143)			4.650	4.643	MN	168,175		11/01/2018.	11/15/2028.
21036P BD 9	Constellation Brands Inc Sr Nt			1	2FE	12,965,080	100.347	13,045,149	13,000,000	12,965,282		202			5.250	5.268	MN	117,542		11/14/2018.	11/15/2048.
210371 AL 4	Constellation Energy Group Sr Nt			1	2FE	6,546,540	102.195	6,131,718	6,000,000	6,133,579		(65,926)			5.150	3.931	JD	25,750	309,000	12/20/2011.	12/01/2020.
210518 DA 1	Consumers Energy Co 1st Mtg Bd	LS		1	1FE	11,949,840	97.479	11,697,504	12,000,000	11,951,127		907			3.950	3.974	JJ	218,567	474,000	02/15/2017.	07/15/2047.
210518 E* 3	Consumers Energy Co 1st Mtg Ser A				1	20,000,000	92.116	18,423,245	20,000,000	20,000,000					3.520	3.520	MS	181,867	704,000	09/28/2017.	09/28/2037.
212015 AH 4	Continental Resources Inc Sr Nt			2	2FE	11,607,128	99.291	11,396,564	11,478,000	11,532,969		(43,567)			5.000	4.585	MS	168,982	573,900	04/04/2017.	09/15/2022.
212015 AL 5	Continental Resources Inc Sr Nt			1	2FE	15,802,813	98.418	15,894,459	16,150,000	15,892,095		52,793			4.500	4.918	AO	153,425	726,750	04/18/2017.	04/15/2023.
212015 AN 1	Continental Resources Inc Sr Nt			1	2FE	2,029,500	94.667	2,082,672	2,200,000	2,065,699		21,041			3.800	5.105	JD	6,967	83,600	03/29/2017.	06/01/2024.
212015 AS 0	Continental Resources Inc Sr Nt	LS		1	2FE	11,409,377	94.076	10,997,508	11,690,000	11,424,311		14,935			4.375	4.686	JJ	235,829	308,283	05/25/2018.	01/15/2028.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
212168 AA 6	Continental Wind Sr Nt			1	2FE	7,820,100	103.615	8,102,765	7,820,100	7,820,100					6.000	6.001	FA	157,705	469,206	09/23/2013.	02/28/2033.
21872# AA 5	Core Civic of Kansas LLC Sr Secured Nt			4	1PL	7,461,171	105.611	7,879,805	7,461,171	7,461,171					4.430	4.455	FMAN	42,234	63,475	11/15/2018.	01/31/2040.
22003B AJ 5	Corporate Office Prop LP Sr Nt			1	2FE	13,977,310	99.154	13,881,532	14,000,000	13,991,576		3,220			3.700	3.726	JD	23,022	518,000	05/15/2014.	06/15/2021.
22025Y AM 2	Corrections Corp of America Sr Nt			1	3FE	997,500	97.750	977,500	1,000,000	999,382		474			4.125	4.176	AO	10,313	41,250	10/29/2014.	04/01/2020.
22025Y AP 5	Corrections Corp of America Sr Nt			1	3FE	2,931,250	92.500	2,775,000	3,000,000	2,962,915		7,501			4.625	4.946	MN	23,125	138,750	11/03/2014.	05/01/2023.
22279# AA 2	Cousins Properties Inc Sr Nt Tr A				2	7,500,000	98.466	7,384,925	7,500,000	7,500,000					3.910	3.910	JJ	142,552	293,250	07/06/2017.	07/06/2025.
22282E AH 5	Covanta Holding Corp Sr Nt			1	4FE	15,292,750	89.500	13,783,000	15,400,000	15,294,124		1,374			6.000	6.107	JJ	187,367		10/30/2018.	01/01/2027.
22357@ AA 9	Cox Tower II PTC CTL			4	2	4,587,692	100.703	4,619,934	4,587,692	4,587,692					5.409	5.470	MON	19,990	248,148	10/02/2013.	01/02/2040.
22546Q AD 9	Credit Suisse NY Sub Nt				2FE	11,281,788	101.547	11,474,788	11,300,000	11,297,630		2,168			5.400	5.421	JJ	283,065	610,200	01/11/2010.	01/14/2020.
228189 AB 2	Crown Amer / Cap Corp VI High Yield Corp			1	3FE	7,243,603	97.625	6,944,066	7,113,000	7,195,591		(18,410)			4.500	4.184	JJ	147,595	320,085	04/28/2016.	01/15/2023.
22819K AB 6	Crown Amer / Cap Corp VI Sr Nt			1	3FE	3,947,811	89.750	3,625,900	4,040,000	3,959,318		8,400			4.250	4.556	MS	43,402	171,700	08/21/2017.	09/30/2026.
22964* AC 2	CSOLAR IV West. LLC Sr Sec Nt			4	2FE	11,499,204	90.385	10,393,578	11,499,204	11,499,204					3.850	3.868	MJSD	1,230	442,719	09/06/2017.	03/31/2041.
231021 AQ 9	Cummins Engine Co Sr Nt			1	1FE	8,808,210	110.088	9,907,875	9,000,000	8,825,037		3,514			4.875	5.013	AO	109,688	438,750	09/19/2013.	10/01/2043.
231021 AR 7	Cummins Engine Co Nt			1	1FE	6,958,140	101.895	7,132,629	7,000,000	6,978,255		4,113			3.650	3.722	AO	63,875	255,500	09/19/2013.	10/01/2023.
232820 AJ 9	Cytec Inds Inc Sr Nt			1	2FE	6,951,210	97.898	6,852,874	7,000,000	6,977,311		4,864			3.500	3.583	AO	61,250	245,000	02/26/2013.	04/01/2023.
23311V AB 3	DCP Midstream Operating Sr Nt			1	3FE	9,953,500	99.000	9,900,000	10,000,000	9,982,517		4,845			4.950	5.009	AO	123,750	495,000	03/08/2012.	04/01/2022.
23311V AD 9	DCP Midstream Operating Sr Nt			1	3FE	4,935,900	93.750	4,687,500	5,000,000	4,969,919		6,442			3.875	4.032	MS	57,049	193,750	03/11/2013.	03/15/2023.
23311V AE 7	DCP Midstream Operating Sr Nt			1	3FE	3,976,400	99.188	3,967,500	4,000,000	3,998,772		4,900			2.700	2.826	AO	27,000	108,000	03/10/2014.	04/01/2019.
23317H AA 0	DDR Corp Sr Nt			1	2FE	9,810,400	102.676	10,267,640	10,000,000	9,922,856		19,532			4.625	4.865	JJ	213,264	462,500	06/19/2012.	07/15/2022.
233331 AS 6	DTE Energy Co Sr Nt			1	2FE	4,125,200	99.056	3,962,252	4,000,000	4,085,551		(14,315)			3.500	3.068	JD	11,667	140,000	02/18/2016.	06/01/2024.
233331 AZ 0	DTE Energy Co Sr Nt			1	2FE	24,934,000	97.569	24,392,150	25,000,000	24,944,106		5,701			3.800	3.832	MS	279,722	950,000	03/08/2017.	03/15/2027.
23338V AG 1	DTE Electric Co Nt			1	1FE	24,986,500	93.023	23,255,625	25,000,000	24,986,994		287			3.750	3.753	FA	354,167	953,125	07/31/2017.	08/15/2047.
233851 AR 5	Daimler Fin NA LLC Sr Nt			1	1FE	4,967,900	99.266	4,963,275	5,000,000	4,997,131		4,847			2.250	2.350	JJ	47,188	112,500	07/25/2012.	07/31/2019.
233851 CB 8	Daimler Fin NA LLC Sr Nt			1	1FE	4,977,050	94.996	4,749,790	5,000,000	4,983,988		2,121			3.500	3.555	FA	71,944	175,000	07/28/2015.	08/03/2025.
233851 CN 2	Daimler Fin NA LLC Sr Nt			1	1FE	3,998,160	98.908	3,956,300	4,000,000	3,999,364		613			2.300	2.316	JJ	44,722	92,000	01/03/2017.	01/06/2020.
233851 DJ 0	Daimler Fin NA LLC Sr Nt Prvt Pl			1	1FE	5,993,040	99.697	5,981,802	6,000,000	5,994,514		1,474			3.350	3.391	MN	31,825	100,500	04/30/2018.	05/04/2021.
23386# AK 8	Dairy Farmers of America Inc Sr Nt Ser A			1	2	16,000,000	97.702	15,632,330	16,000,000	16,000,000					3.690	3.690	JJ	287,000	590,400	01/06/2015.	01/06/2025.
23745Q AA 2	Dartmouth-Hitch Health Nt			1	1FE	11,500,000	96.787	11,130,471	11,500,000	11,500,000					4.178	4.178	FA	200,196	213,542	02/07/2018.	08/01/2048.
24422E RY 7	Deere /John/ Cap Corp Sr Nt				1FE	5,013,650	98.695	4,934,760	5,000,000	5,002,047		(1,939)			1.700	1.660	JJ	39,194	85,000	10/09/2012.	01/15/2020.
25179M AL 7	Devon Energy Corp Sr Nt			1	2FE	2,684,916	94.820	2,465,328	2,600,000	2,677,006		(1,727)			5.600	5.372	JJ	67,138	145,600	09/24/2013.	07/15/2041.
25179M AN 3	Devon Energy Corp Sr Nt			1	2FE	9,413,348	86.487	7,956,786	9,200,000	9,390,754		(4,474)			4.750	4.604	MN	55,839	437,000	05/16/2013.	05/15/2042.
25271C AL 6	Diamond Offshore Drilling Inc Nt			1	4FE	3,270,937	61.000	2,163,060	3,546,000	3,308,318		5,448			5.700	6.282	AO	42,670	202,122	07/14/2010.	10/15/2039.
25278X AC 3	Diamondback Energy Inc Sr Nt	LS		1	3FE	17,371,550	96.500	16,906,800	17,520,000	17,373,436		1,886			4.750	4.911	MN	138,700	297,350	12/06/2018.	11/01/2024.
25278X AE 9	Diamondback Energy Inc Sr Nt			1	3FE	1,740,775	96.500	1,727,350	1,790,000	1,743,700		2,925			4.750	5.271	MN	14,171	42,513	08/01/2018.	11/01/2024.
25278X AH 2	Diamondback Energy Inc Sr Nt			2	3FE	24,110,596	97.500	23,470,200	24,072,000	24,109,007		(1,589)			5.375	5.333	MN	111,417	566,310	12/04/2018.	05/31/2025.
25468P DB 9	Disney Walt Co Sr Nt	LS		1	1FE	20,176,800	99.050	19,810,080	20,000,000	20,166,888		(3,693)			4.125	4.072	JD	68,750	825,000	01/05/2016.	06/01/2044.
25468P DK 9	Disney Walt Co Sr Nt			1	1FE	43,824,000	96.283	42,364,476	44,000,000	43,871,337		15,963			3.000	3.046	FA	506,000	1,320,000	01/05/2016.	02/13/2026.
25470D AD 1	Discovery Communications Co Gtd Nt			1	2FE	1,055,507	104.778	1,056,159	1,008,000	1,049,597		(937)			6.350	6.005	JD	5,334	64,008	03/14/2011.	06/01/2040.
25654# AA 0	Dodger Tickets LLC 1st Mtg Bd			4	2PL	1,377,149	106.406	1,465,373	1,377,149	1,377,149					5.660	5.582	MAR	58,676	77,947	05/10/2005.	03/31/2030.
256746 AH 1	Dollar Tree Inc Sr Nt			1	2FE	16,955,120	94.720	16,102,366	17,000,000	16,958,247		3,127			4.200	4.232	MN	91,233	408,567	04/05/2018.	05/15/2028.
25746U CK 3	Dominion Resources Inc Sr Nt			1	2FE	3,998,600	92.148	3,685,920	4,000,000	3,998,910		126			2.850	2.854	FA	43,067	114,000	08/04/2016.	08/15/2026.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
260543 CC 5	Dow Chemical Co Sr Nt			1	2FE	2,074,835	101.778	2,057,951	2,022,000	2,034,266		(6,206)			4.250	3.910	MN	10,981	85,935	08/08/2011.	11/15/2020.
260543 CQ 4	Dow Chemical Co Sr Nt	LS		1	2FE	39,576,310	101.747	40,189,868	39,500,000	39,575,874		(436)			4.800	4.775	MN	163,267		12/04/2018.	11/30/2028.
26138E AJ 8	Dr Pepper Snapple Group Inc Gtd Sr Nt			1	2FE	3,944,160	119.443	4,299,952	3,600,000	3,890,432		(7,195)			7.450	6.700	MN	44,700	268,200	01/19/2009.	05/01/2038.
26138E AT 6	Dr Pepper Snapple Group Inc Sr Nt			1	2FE	11,299,677	87.090	9,884,692	11,350,000	11,302,424		877			4.500	4.527	MN	65,263	510,750	12/03/2015.	11/15/2045.
26138E AX 7	Dr Pepper Snapple Group Inc Sr Nt			2	2FE	19,991,200	91.958	18,391,560	20,000,000	19,992,693		733			3.430	3.435	JD	30,489	686,000	12/05/2016.	06/15/2027.
26138E AY 5	Dr Pepper Snapple Group Inc Sr Nt			2	2FE	2,497,925	88.265	2,206,633	2,500,000	2,498,000		36			4.420	4.425	JD	4,911	110,500	12/05/2016.	12/15/2046.
26441C AN 5	Duke Energy Corp Sr Nt			1	2FE	19,988,200	100.158	20,031,640	20,000,000	19,993,365		1,115			3.750	3.757	AO	158,333	750,000	04/01/2014.	04/15/2024.
26441C AP 0	Duke Energy Corp Sr Nt			1	2FE	4,983,200	101.850	5,092,520	5,000,000	4,984,263		280			4.800	4.821	JD	10,667	240,000	11/16/2015.	12/15/2045.
26441C AY 1	Duke Energy Corp Sr Nt			2	2FE	7,967,840	90.255	7,220,368	8,000,000	7,968,685		592			3.950	3.973	FA	119,378	320,389	08/07/2017.	08/15/2047.
26441Y AZ 0	Duke-Weeks Realty LP Sr Nt			1	2FE	2,037,358	95.110	1,902,196	2,000,000	2,029,095		(3,409)			3.250	3.032	JD	181	65,000	07/01/2016.	06/30/2026.
26441Y BA 4	Duke-Weeks Realty LP Sr Nt			1	2FE	10,484,040	95.102	9,985,689	10,500,000	10,485,504		1,397			3.375	3.393	JD	15,750	357,328	12/05/2017.	12/15/2027.
26441Y BB 2	Duke-Weeks Realty LP Sr Nt			1	2FE	14,344,270	99.267	14,393,744	14,500,000	14,348,218		3,948			4.000	4.132	MS	177,222		09/04/2018.	09/15/2028.
26442E AD 2	Duke Energy Corporation Sr Nt			1	1FE	999,670	102.387	1,023,868	1,000,000	999,828		33			3.800	3.804	MS	12,667	38,000	09/03/2013.	09/01/2023.
26443C AA 1	Duke University Health Sr Nt			1	1FE	13,821,925	97.610	13,421,416	13,750,000	13,819,874		(1,385)			3.920	3.890	JD	44,917	539,000	06/20/2017.	06/01/2047.
26444H AA 9	Duke Energy Florida LLC 1st Mtg Bd	LS		1	1FE	12,940,824	86.162	11,201,047	13,000,000	12,943,790		1,198			3.400	3.424	AO	110,500	442,000	09/06/2016.	10/01/2046.
26949@ AA 5	Eagle Creek Ren Ergy Hlds LLC Sr Sec Nt			1	2FE	15,000,000	93.098	13,964,715	15,000,000	15,000,000					3.980	3.999	MJSD	1,658	597,000	09/29/2016.	08/31/2026.
27616# AA 3	Easterly Government Properties Sr Nt Ser				2	50,000,000	100.314	50,157,066	50,000,000	50,000,000					4.050	4.050	MN	202,500	2,025,000	05/25/2017.	05/25/2027.
278058 E# 5	Eaton Corp Sr Nt			1	2	10,000,000	99.432	9,943,162	10,000,000	10,000,000					3.470	3.470	JD	15,422	347,000	06/28/2012.	06/28/2021.
278062 AE 4	Eaton Corp Sr Nt			1	2FE	29,319,060	93.878	28,632,729	30,500,000	29,387,748		20,214			4.150	4.398	MN	207,442	944,125	08/08/2018.	11/02/2042.
278062 AF 1	Eaton Corp Sr Nt			2	2FE	27,900,000	89.372	24,934,900	27,900,000	27,900,000					3.915	3.915	MS	321,617	1,092,285	09/06/2017.	09/15/2047.
278062 AG 9	Eaton Corp Sr Nt			1	2FE	20,000,000	94.805	18,960,900	20,000,000	20,000,000					3.103	3.103	MS	182,732	620,600	09/06/2017.	09/15/2027.
278865 AU 4	Ecolab Inc Sr Nt	LS		2	1FE	6,111,780	99.613	5,976,762	6,000,000	6,074,943		(18,012)			3.250	2.907	JJ	90,458	195,000	11/28/2016.	01/14/2023.
278865 AV 2	Ecolab Inc Sr Nt			1	1FE	17,616,660	93.305	16,794,936	18,000,000	17,687,751		34,600			2.700	2.948	MN	81,000	486,000	12/02/2016.	11/01/2026.
278865 AW 0	Ecolab Inc Sr Nt			1	1FE	23,329,510	89.058	21,373,992	24,000,000	23,344,602		11,991			3.700	3.859	MN	148,000	888,000	02/05/2018.	11/01/2046.
278865 BA 7	Ecolab Inc Sr Nt			1	1FE	9,948,089	93.700	9,370,040	10,000,000	9,949,121		1,031			3.950	3.980	JD	32,917	399,389	04/18/2018.	12/01/2047.
278865 BD 1	Ecolab Inc Sr Nt	LS		1	1FE	23,361,997	96.525	22,586,803	23,400,000	23,364,929		2,932			3.250	3.269	JD	63,375	768,950	04/18/2018.	12/01/2027.
27965# AS 1	Edens Ltd Ptnr Sr Nt Ser G				2	25,000,000	98.744	24,685,980	25,000,000	25,000,000					3.840	3.840	JJ	402,667	960,000	07/31/2017.	07/31/2027.
281020 AJ 6	Edison International Sr Nt			1	2FE	3,100,110	94.463	2,833,887	3,000,000	3,066,406		(14,853)			2.950	2.393	MS	26,058	88,500	09/08/2016.	03/15/2023.
29250R AR 7	Enbridge Energy Partners LP Sr Nt			1	2FE	32,463,412	101.027	24,822,285	24,570,000	24,761,796		(1,153,885)			9.875	4.968	MS	808,762	2,426,288	09/06/2012.	03/01/2019.
29250R AT 3	Enbridge Energy Partners LP Sr Nt			1	2FE	10,492,500	103.526	10,352,570	10,000,000	10,437,096		(10,740)			5.500	5.163	MS	161,944	550,000	02/22/2013.	09/15/2040.
29273R AK 5	Energy Transfer Partners Sr Nt			1	2FE	3,997,120	101.188	4,047,524	4,000,000	4,000,000		(1)			9.700	9.700	MS	114,244	388,000	12/18/2008.	03/15/2019.
29278N AE 3	Energy Transfer Partners Sr Nt Ser 30Y			1	2FE	11,868,000	97.381	11,685,744	12,000,000	11,869,116		1,116			6.000	6.080	JD	32,000	374,000	06/05/2018.	06/15/2048.
29278N AF 0	Energy Transfer Partners Sr Nt Ser 10Y			1	2FE	27,450,225	97.841	26,906,358	27,500,000	27,452,751		2,526			4.950	4.973	JD	60,500	707,094	06/05/2018.	06/15/2028.
29364D AU 4	Entergy Arkansas Inc 1st Mtg Bd			1	1FE	38,678,162	99.397	37,641,606	37,870,000	38,518,057		(79,623)			3.500	3.230	AO	331,363	1,325,450	11/30/2017.	04/01/2026.
29364D AV 2	Entergy Arkansas Inc 1st Mtg Bd			1	1FE	3,681,130	102.046	3,775,691	3,700,000	3,682,203		1,073			4.000	4.062	JD	12,333	82,222	05/16/2018.	06/01/2028.
29364W AZ 1	Entergy Louisiana LLC 1st Mtg Bd			1	1FE	1,999,020	95.434	1,908,680	2,000,000	1,999,102		77			3.120	3.126	MS	20,800	62,400	05/17/2017.	09/01/2027.
293791 AF 6	Enterprise Products Ptnrs LP Co Gtd Nt			1	2FE	5,179,733	122.548	5,790,388	4,725,000	5,080,497		(15,483)			6.875	6.075	MS	108,281	324,844	03/10/2011.	03/01/2033.
29379V AQ 6	Enterprise Products Operations Nt			1	2FE	2,278,425	117.363	2,200,558	1,875,000	2,259,989		(9,813)			6.450	4.901	MS	40,313	120,938	01/24/2017.	09/01/2040.
29379V AY 9	Enterprise Products Operations Sr Nt			1	2FE	964,990	90.745	907,451	1,000,000	966,392		740			4.450	4.684	FA	16,811	44,500	01/31/2017.	02/15/2043.
29379V AZ 6	Enterprise Products Operations Nt			1	2FE	11,793,600	98.634	11,836,080	12,000,000	11,902,472		21,164			3.350	3.560	MS	118,367	402,000	06/12/2013.	03/15/2023.
29379V BA 0	Enterprise Products Operations Nt			1	2FE	6,597,780	96.963	6,787,403	7,000,000	6,630,785		6,951			4.850	5.229	MS	99,964	339,500	09/26/2013.	03/15/2044.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29379V BC 6	Enterprise Products Operations Nt			1	2FE	17,102,450	100.363	17,061,676	17,000,000	17,099,915		(1,946)			5.100	5.058	FA	327,533	867,000	01/31/2017.	02/15/2045.
29379V BH 5	Enterprise Products Operations Sr Nt			1	2FE	1,534,260	98.529	1,477,940	1,500,000	1,530,417		(3,680)			3.700	3.377	FA	20,967	55,500	12/12/2017.	02/15/2026.
29379V BJ 1	Enterprise Products Operations Sr Nt			1	2FE	9,263,710	96.858	8,717,193	9,000,000	9,256,051		(4,542)			4.900	4.714	MN	56,350	441,000	03/21/2017.	05/15/2046.
29379V BL 6	Enterprise Products Operations Sr Nt	LS		2	2FE	10,327,230	99.559	9,955,860	10,000,000	10,288,568		(31,138)			3.950	3.527	FA	149,222	395,000	12/12/2017.	02/15/2027.
294429 AK 1	Equifax Inc Sr Nt	LS		1	2FE	8,995,680	96.986	8,728,731	9,000,000	8,997,907		833			2.300	2.310	JD	17,250	207,000	05/05/2016.	06/01/2021.
294752 A* 1	Equity One Inc Priv Pl			1	2	33,400,000	99.086	33,094,771	33,400,000	33,400,000					3.810	3.810	MN	176,742	1,272,540	05/11/2016.	05/11/2026.
30040W AB 4	Eversource Energy Sr Nt			1	2FE	12,332,375	95.161	11,895,175	12,500,000	12,361,168		16,663			3.350	3.526	MS	123,299	418,750	04/04/2017.	03/15/2026.
30040W AE 8	Eversource Energy Sr Nt			1	2FE	7,994,560	94.844	7,587,504	8,000,000	7,995,057		497			3.300	3.308	JJ	121,733	137,133	01/03/2018.	01/15/2028.
30040W AF 5	Eversource Energy Sr Nt			1	2FE	17,161,886	101.805	17,561,328	17,250,000	17,162,099		213			4.250	4.313	AO	36,656		12/11/2018.	04/01/2029.
30219G AF 5	Express Scripts Hldg Co Sr Nt	LS		1	2FE	980,123	100.461	1,004,610	1,000,000	992,329		2,256			3.900	4.165	FA	14,733	39,000	01/14/2013.	02/15/2022.
30219G AG 3	Express Scripts Hldg Co Sr Nt			1	2FE	13,820,400	111.647	13,397,604	12,000,000	13,652,921		(37,532)			6.125	5.098	MN	93,917	735,000	01/15/2014.	11/15/2041.
30251B AC 2	FMR LLC Sr Nt			1	1FE	5,003,873	124.889	5,054,258	4,047,000	4,937,928		(22,353)			6.500	4.858	JD	12,422	263,055	11/18/2015.	12/14/2040.
30251B AD 0	FMR LLC Sr Nt			1	1FE	3,181,740	108.549	3,256,455	3,000,000	3,161,519		(8,111)			4.950	4.432	FA	61,875	148,500	05/18/2016.	02/01/2033.
30251B AE 8	FMR LLC Sr Nt			1	1FE	3,661,578	107.131	3,428,189	3,200,000	3,650,627		(8,801)			5.150	4.213	FA	68,667	133,900	07/09/2018.	02/01/2043.
313747 AU 1	Federal Realty Investors Tr Sr Nt			1	1FE	9,901,800	101.308	10,130,840	10,000,000	9,946,299		9,424			3.950	4.069	JJ	182,139	395,000	12/04/2013.	01/15/2024.
313747 AV 9	Federal Realty Investors Tr Sr Nt			1	1FE	17,794,800	99.328	17,879,004	18,000,000	17,809,824		3,776			4.500	4.570	JD	67,500	810,000	11/10/2014.	12/01/2044.
313747 AX 5	Federal Realty Investors Tr Sr Nt			1	1FE	5,865,360	84.930	5,095,788	6,000,000	5,871,767		2,618			3.625	3.750	FA	90,625	217,500	07/07/2016.	08/01/2046.
313747 AY 3	Federal Realty Investors Tr Sr Nt			1	1FE	4,473,180	94.746	4,263,552	4,500,000	4,475,757		2,468			3.250	3.323	JJ	67,438	155,188	12/07/2017.	07/15/2027.
31428X AU 0	Fedex Corp Sr Nt			1	2FE	5,078,990	86.653	4,592,588	5,300,000	5,097,160		4,630			4.100	4.357	AO	45,874	217,300	10/23/2014.	04/15/2043.
31428X AV 8	Fedex Corp Sr Nt			1	2FE	4,986,500	96.651	4,832,570	5,000,000	4,993,776		1,351			2.700	2.731	AO	28,500	135,000	04/08/2013.	04/15/2023.
31428X AZ 9	Fedex Corp Sr Nt			1	2FE	2,495,475	99.100	2,477,500	2,500,000	2,498,991		909			2.300	2.338	FA	23,958	57,500	01/06/2015.	02/01/2020.
31428X BB 1	Fedex Corp Sr Nt			1	2FE	24,906,100	85.623	21,405,750	25,000,000	24,913,595		1,813			4.100	4.122	FA	427,083	1,025,000	01/06/2015.	02/01/2045.
31428X BC 9	Fedex Corp Sr Nt			1	2FE	9,984,500	96.733	9,673,280	10,000,000	9,990,151		1,444			3.200	3.218	FA	133,333	320,000	01/06/2015.	02/01/2025.
31428X BE 5	Fedex Corp Sr Nt			1	2FE	23,841,416	94.284	19,611,010	20,800,000	23,697,236		(60,136)			4.750	3.908	MN	126,244	988,000	07/05/2016.	11/15/2045.
31428X BG 0	Fedex Corp Sr Nt			1	2FE	6,969,270	90.887	6,362,097	7,000,000	6,970,760		532			4.550	4.577	AO	79,625	318,500	03/21/2016.	04/01/2046.
31428X BP 0	Fedex Corp Sr Nt			1	2FE	27,835,360	94.847	26,557,160	28,000,000	27,846,445		11,085			3.400	3.470	FA	359,644	515,667	03/28/2018.	02/15/2028.
31428X BQ 8	Fedex Corp Sr Nt			2	2FE	34,118,286	83.765	29,736,646	35,500,000	34,127,290		9,004			4.050	4.281	FA	543,150	438,750	08/29/2018.	02/15/2048.
316773 CH 1	Fifth Third Bancorp Sub Bk Nt				2FE	8,654,624	132.728	8,567,592	6,455,000	8,406,300		(55,426)			8.250	5.648	MS	177,513	532,538	01/07/2014.	03/01/2038.
316773 CT 5	Fifth Third Bancorp Sr Nt				2FE	11,984,520	99.423	11,930,784	12,000,000	11,994,896		3,132			2.875	2.903	JJ	147,583	345,000	07/22/2015.	07/27/2020.
31677A AB 0	Fifth Third Bancorp Sub Nt				2FE	9,990,100	98.498	9,849,800	10,000,000	9,992,501		887			3.850	3.862	MS	113,361	385,000	03/10/2016.	03/15/2026.
33829T AA 4	Five Corners Funding Trust Sr Nt			1	2FE	26,035,700	102.878	25,719,475	25,000,000	25,618,037		(113,333)			4.419	3.857	MN	141,163	1,104,750	08/26/2015.	11/15/2023.
341081 FG 7	Florida Pwr & Lt Co 1st Mtg Bd			1	1FE	3,224,430	99.682	2,990,460	3,000,000	3,210,346		(5,643)			4.050	3.604	JD	10,125	121,500	06/02/2016.	06/01/2042.
341081 FJ 1	Florida Pwr & Lt Co 1st Mtg Bd			1	1FE	4,539,645	97.863	4,403,822	4,500,000	4,527,568		(5,820)			2.750	2.602	JD	10,313	123,750	11/18/2016.	06/01/2023.
341081 FL 6	Florida Pwr & Lt Co Nt			1	1FE	14,950,500	99.324	14,898,585	15,000,000	14,954,845		979			4.050	4.069	AO	151,875	607,500	09/02/2014.	10/01/2044.
341099 CR 8	Florida Power Corp 1st Mtg Bd			1	1FE	13,955,620	93.547	13,096,538	14,000,000	13,961,000		980			3.850	3.868	MN	68,872	539,000	11/15/2012.	11/15/2042.
34488@ AA 6	Football Club Nt			1	1FE	17,000,000	99.573	16,927,407	17,000,000	17,000,000					3.560	3.560	OCT	144,576	613,606	10/25/2012.	10/05/2024.
34489* AC 3	Football Club Sec Nt Ser 33-C				1FE	10,000,000	100.788	10,078,795	10,000,000	10,000,000					3.960	3.960	OCT	96,800	56,100	08/15/2018.	10/05/2028.
34502* AB 8	Football Club Term Nt Ser 2017-B				1FE	20,000,000	96.161	19,232,236	20,000,000	20,000,000					3.310	3.310	OCT	158,144	671,194	08/29/2017.	10/05/2027.
345397 XA 6	Ford Motor Cr Co Sr Nt				2FE	2,500,000	93.907	2,347,665	2,500,000	2,500,000					3.219	3.219	JJ	38,449	80,475	01/06/2015.	01/09/2022.
345397 XL 2	Ford Motor Cr Co Sr Nt				2FE	40,558,800	90.078	36,031,240	40,000,000	40,402,509		(52,478)			4.134	3.959	FA	675,220	1,653,600	11/04/2015.	08/04/2025.
361448 AQ 6	GATX Corp Sr Nt			1	2FE	9,889,400	100.020	10,002,010	10,000,000	9,947,841		11,062			3.900	4.035	MS	98,583	390,000	03/14/2013.	03/30/2023.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
361448 AU 7	GATX Corp Sr Nt			1	2FE	3,994,480	101.753	4,070,112	4,000,000	3,994,981		95			5.200	5.209	MS	61,244	208,000	02/27/2014.	03/15/2044.
361448 AZ 6	GATX Corp Sr Nt			1	2FE	19,948,800	95.015	19,003,080	20,000,000	19,958,046		4,245			3.850	3.880	MS	194,639	770,000	02/06/2017.	03/30/2027.
369550 AT 5	General Dynamics Corp Nt			1	1FE	9,547,983	94.450	9,028,456	9,559,000	9,549,435		245			3.600	3.606	MN	43,971	344,124	11/01/2012.	11/15/2042.
369550 AW 8	General Dynamics Corp Sr Nt			2	1FE	1,920,560	94.208	1,884,160	2,000,000	1,944,133		11,261			1.875	2.519	FA	14,167	37,500	11/15/2016.	08/15/2023.
369550 AX 6	General Dynamics Corp Sr Nt			2	1FE	10,520,675	90.707	9,977,803	11,000,000	10,615,292		45,016			2.125	2.634	FA	88,306	233,750	11/09/2016.	08/15/2026.
369550 BC 1	General Dynamics Corp Sr Nt			1	1FE	13,921,320	100.910	14,127,344	14,000,000	13,925,573		4,253			3.750	3.818	MN	67,083	268,333	05/08/2018.	05/15/2028.
369604 BF 9	General Electric Co Sr Nt			1	2FE	33,578,188	78.134	25,393,615	32,500,000	33,443,561		(23,831)			4.125	3.935	AO	305,365	1,340,625	10/02/2012.	10/09/2042.
370334 CG 7	General Mills Inc Sr Nt	LS		1	2FE	19,959,600	97.992	19,598,300	20,000,000	19,961,945		2,345			4.200	4.225	AO	172,667	420,000	04/03/2018.	04/17/2028.
37186* AA 6	Genesis Solar Funding LLC Sr Nt			4	2FE	9,315,543	104.021	9,424,428	9,060,138	9,276,086		2,246			5.600	5.260	MS	163,485	507,368	09/24/2015.	09/05/2038.
372546 AT 8	George Washington University Nt			1	1FE	5,408,810	101.943	5,122,641	5,025,000	5,397,075		(8,371)			4.300	3.844	MS	63,622	216,075	07/20/2017.	09/15/2044.
372546 AU 5	George Washington University Nt			1	1FE	38,571,363	111.043	41,846,479	37,685,000	38,530,470		(15,988)			4.868	4.718	MS	540,160	1,834,506	11/05/2015.	09/15/2045.
372546 AW 1	George Washington University Nt			1	1FE	12,200,000	100.068	12,208,247	12,200,000	12,200,000					4.126	4.126	MS	148,215	225,119	03/27/2018.	09/15/2048.
373334 KA 8	Georgia Pwr Co Sr Nt			1	2FE	14,902,350	91.887	13,783,035	15,000,000	14,912,867		2,005			4.300	4.339	MS	189,917	645,000	03/12/2013.	03/15/2043.
373334 KE 0	Georgia Pwr Co Sr Nt			1	1FE	4,981,200	93.453	4,672,630	5,000,000	4,985,927		1,693			3.250	3.294	AO	40,625	162,500	03/02/2016.	04/01/2026.
375558 AX 1	Gilead Sciences Inc Sr Nt			1	1FE	18,333,200	100.297	17,050,405	17,000,000	18,229,405		(26,510)			4.800	4.326	AO	204,000	816,000	11/12/2014.	04/01/2044.
375558 AZ 6	Gilead Sciences Inc Sr Nt			1	1FE	19,981,200	98.679	19,735,720	20,000,000	19,989,106		1,580			3.500	3.510	FA	291,667	700,000	11/12/2014.	02/01/2025.
375558 BA 0	Gilead Sciences Inc Sr Nt			1	1FE	17,894,340	96.171	17,310,690	18,000,000	17,904,190		1,892			4.500	4.535	FA	337,500	810,000	11/12/2014.	02/01/2045.
375558 BG 7	Gilead Sciences Inc Sr Nt			1	1FE	14,958,800	100.964	15,144,645	15,000,000	14,963,078		1,445			4.600	4.621	MS	230,000	690,000	09/10/2015.	09/01/2035.
377372 AE 7	Glaxosmithkline Cap Inc Co Gtd Nt			1	1FE	1,694,798	125.695	2,136,812	1,700,000	1,695,689		110			6.375	6.398	MN	13,848	108,375	05/06/2008.	05/15/2038.
379352 AL 1	Global Marine Inc Sr Nt			1	5FE	4,168,040	81.000	3,240,000	4,000,000	4,117,918		(8,809)			7.000	6.575	JD	23,333	280,000	02/02/2012.	06/01/2028.
38119# AA 2	Golden Spread Elec Cooperative 1st Mtg B			1	1FE	1,363,413	106.811	1,456,281	1,363,413	1,363,413					5.750	5.745	MN	12,028	77,967	05/06/2005.	05/06/2025.
38141G GS 7	Goldman Sachs Group Inc Sr Nt				1FE	12,090,430	104.703	11,517,374	11,000,000	11,406,428		(121,315)			5.750	4.446	JJ	275,840	632,500	08/30/2012.	01/24/2022.
38143U 8H 7	Goldman Sachs Group Inc Sr Nt				1FE	4,988,450	94.565	4,728,230	5,000,000	4,991,316		1,040			3.750	3.778	FA	65,625	187,500	02/22/2016.	02/25/2026.
38148L AE 6	Goldman Sachs Group Inc Sr Nt				1FE	8,871,332	95.677	8,419,594	8,800,000	8,850,456		(6,920)			3.750	3.648	MN	35,750	330,000	10/28/2015.	05/22/2025.
382550 BF 7	Goodyear Tire & Rubber Co Sr Nt	LS		1	3FE	1,113,750	90.000	990,000	1,100,000	1,111,694		(1,853)			5.000	4.775	MN	4,736	55,000	11/15/2017.	05/31/2026.
382550 BG 5	Goodyear Tire & Rubber Co Sr Nt	LS		1	3FE	16,662,060	87.750	14,566,500	16,600,000	16,634,333		(19,746)			4.875	4.827	MS	238,279	682,500	10/04/2018.	03/15/2027.
383909 AE 8	WR Grace & CO Sr Nt			1	3FE	5,866,956	99.000	5,796,450	5,855,000	5,866,797		(159)			5.125	5.043	AO	75,017		12/10/2018.	10/01/2021.
39121J A* 1	Great River Energy 1st Mtg Bd			1	1	4,418,605	103.259	4,562,595	4,418,605	4,418,605					5.810	5.811	JJ	128,360	256,721	09/02/2009.	07/01/2021.
402740 AD 6	Gulfstream Natural Gas Sr Nt			1	2FE	19,992,400	103.138	20,627,660	20,000,000	19,994,350		705			4.600	4.605	MS	270,889	920,000	09/21/2015.	09/15/2025.
404119 BU 2	HCA Inc High Yield Corp			1	3FE	15,906,375	94.500	14,978,250	15,850,000	15,896,030		(4,618)			4.500	4.457	FA	269,450	713,250	09/14/2016.	02/15/2027.
404119 BV 0	HCA Inc 1st Lien Nt			1	3FE	2,500,000	94.750	2,368,750	2,500,000	2,500,000					5.500	5.500	JD	6,111	137,500	06/08/2017.	06/15/2047.
404121 AJ 4	HCA INC Sr Nt			1	3FE	7,936,663	96.500	7,662,100	7,940,000	7,936,828		166			5.625	5.629	MS	158,800		11/07/2018.	09/01/2028.
40573L AS 5	Halfmoon Parent Inc. Sr Nt			1	2FE	40,932,345	100.558	41,228,821	41,000,000	40,934,388		2,043			4.375	4.395	AO	518,194		09/12/2018.	10/15/2028.
410345 AJ 1	Hanesbrands Ind Sr Nt	LS		1	3FE	2,733,413	93.750	2,559,375	2,730,000	2,732,435		(392)			4.625	4.606	MN	16,134	126,263	05/03/2016.	05/15/2024.
410345 AL 6	Hanesbrands Ind Sr Nt			1	3FE	2,734,575	90.125	2,460,413	2,730,000	2,733,589		(397)			4.875	4.854	MN	17,006	133,088	05/03/2016.	05/15/2026.
41242* BF 8	Hardwood Funding LLC Sr Sec Nt Ser DD				1PL	7,000,000	96.708	6,769,574	7,000,000	7,000,000					3.430	3.430	JD	16,007	240,100	06/07/2017.	06/07/2027.
41242* BG 6	Hardwood Funding LLC Sr Nt Ser EE				1PL	6,000,000	96.079	5,764,750	6,000,000	6,000,000					3.530	3.530	JD	14,120	211,800	06/07/2017.	06/07/2029.
41242* BJ 0	Hardwood Funding LLC Sr Sec Nt Ser GG				1PL	6,000,000	95.473	5,728,372	6,000,000	6,000,000					3.700	3.700	JD	14,800	111,000	06/07/2018.	06/07/2033.
41242* BL 5	Hardwood Funding LLC Sr Sec Nt Ser II				1FE	15,000,000	99.400	14,909,969	15,000,000	15,000,000					3.960	3.960	JD	143,550		10/04/2018.	06/07/2030.
412822 AD 0	Harley-Davidson Inc Sr Nt			1	1FE	6,961,430	95.541	6,687,856	7,000,000	6,973,145		3,566			3.500	3.566	JJ	104,125	245,000	07/23/2015.	07/28/2025.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
42307T AH 1	Heinz /H J/ Co Sr Nt			1	2FE	2,185,000	114.557	2,291,134	2,000,000	2,171,099		(3,945)			7.125	6.373	FA	59,375	142,500	02/11/2015.	08/01/2039.
423452 AB 7	Helmerich & Payne Sr Nt			1	2FE	5,186,266	101.966	5,302,206	5,200,000	5,186,281		15			4.650	4.700	MS	7,388		12/20/2018.	03/15/2025.
42809H AD 9	Hess Corp Sr Nt			1	3FE	6,043,767	87.993	5,015,607	5,700,000	6,008,341		(7,343)			5.600	5.186	FA	120,587	319,200	09/25/2013.	02/15/2041.
437076 BM 3	Home Depot Inc Sr Nt			1	1FE	6,954,920	96.864	6,780,480	7,000,000	6,966,589		4,058			3.000	3.074	AO	52,500	210,000	02/03/2016.	04/01/2026.
437076 BN 1	Home Depot Inc Sr Nt			1	1FE	17,836,470	90.016	16,202,790	18,000,000	17,870,921		15,201			2.125	2.227	MS	112,625	382,500	09/06/2016.	09/15/2026.
437076 BP 6	Home Depot Inc Sr Nt			1	1FE	12,781,590	84.083	10,930,803	13,000,000	12,787,508		2,633			3.500	3.579	MS	133,972	455,000	09/06/2016.	09/15/2056.
437076 BV 3	Home Depot Inc Sr Nt			1	1FE	997,260	101.038	1,010,380	1,000,000	997,309		49			3.250	3.341	MS	2,257		11/27/2018.	03/01/2022.
437076 BW 1	Home Depot Inc Sr Nt			1	1FE	18,372,905	102.426	18,948,736	18,500,000	18,373,653		748			3.900	3.984	JD	50,104		11/27/2018.	12/06/2028.
438516 BL 9	Honeywell International Inc Sr Nt			2	1FE	25,873,405	93.532	25,253,694	27,000,000	26,085,671		102,109			2.500	2.988	MN	112,500	675,000	12/09/2016.	11/01/2026.
44107H AC 6	Hospital Special Surgery Sec Nt			1	1FE	2,500,000	100.782	2,519,545	2,500,000	2,500,000					3.737	3.737	AO	23,356	46,193	03/23/2018.	04/01/2028.
44107H AD 4	Hospital Special Surgery Sec Nt			1	1FE	4,250,000	100.604	4,275,674	4,250,000	4,250,000					4.081	4.081	AO	43,361	85,758	03/23/2018.	04/01/2038.
44107H AE 2	Hospital Special Surgery Sec Nt			1	1FE	4,000,000	93.932	3,757,276	4,000,000	4,000,000					4.131	4.131	AO	41,310	81,702	03/23/2018.	04/01/2048.
446150 AG 9	Huntington Bancshares Sub Bk Nt				2FE	12,132,250	106.766	10,676,590	10,000,000	10,570,857		(275,986)			7.000	3.934	JD	31,111	700,000	11/09/2012.	12/15/2020.
446413 AH 9	Huntington Ingalls Industries Sr Nt			1	2FE	12,993,438	101.595	12,953,363	12,750,000	12,936,482		(22,656)			5.000	4.747	MN	81,458	637,500	04/05/2017.	11/15/2025.
446413 AL 0	Huntington Ingalls Industries Sr Nt			1	2FE	34,293,678	93.143	32,087,764	34,450,000	34,296,744		3,066			3.483	3.539	JD	99,991	599,947	11/02/2018.	12/01/2027.
446438 RQ 8	Huntington Bancshares Sr Nt				1FE	2,987,400	99.350	2,980,500	3,000,000	2,995,674		2,545			2.875	2.966	FA	31,385	86,250	08/17/2015.	08/20/2020.
44919* AC 2	I595 Express LLC Sr Nt			4	1PL	12,934,681	97.185	12,570,569	12,934,681	12,934,681					3.310	3.325	MJSD	1,189	428,138	10/15/2015.	12/31/2031.
44929@ AN 4	ICRE REIT Hldgs Sr Nt Ser C Tr B				2	7,000,000	98.306	6,881,411	7,000,000	7,000,000					3.660	3.660	JJ	125,253	256,200	07/05/2017.	07/05/2027.
449669 AK 6	IMC Global Inc Sr Nt			1	2FE	25,433,858	117.409	27,555,916	23,470,000	24,735,031		(100,304)			7.300	6.501	JJ	790,026	1,713,310	05/27/2010.	01/15/2028.
449934 AD 0	IMS Health Inc High Yield Corp			1	3FE	11,354,375	95.500	10,696,000	11,200,000	11,330,418		(13,617)			5.000	4.818	AO	118,222	560,000	06/23/2017.	10/15/2026.
452308 AQ 2	Illinois Tool Works Inc Sr Nt	LS		1	1FE	11,639,700	108.918	11,763,101	10,800,000	11,558,374		(19,201)			4.875	4.384	MS	155,025	526,500	05/20/2014.	09/15/2041.
452308 AR 0	Illinois Tool Works Inc Sr Nt			1	1FE	9,933,100	98.437	9,843,740	10,000,000	9,938,819		1,543			3.900	3.940	MS	130,000	390,000	02/18/2015.	09/01/2042.
452308 AX 7	Illinois Tool Works Inc Sr Nt			2	1FE	8,635,320	92.922	8,362,989	9,000,000	8,700,104		33,123			2.650	3.131	MN	30,475	238,500	01/05/2017.	11/15/2026.
45475Q AL 7	Indiana Gas Co MT Nt Ser F				1FE	1,099,730	110.775	1,107,753	1,000,000	1,052,150		(4,384)			6.340	5.592	MS	18,668	63,400	02/21/2003.	12/10/2027.
45475Q AR 4	Indiana Gas Co MT Nt				1FE	2,514,725	117.226	2,930,650	2,500,000	2,508,498		(505)			7.080	7.035	MS	52,117	177,000	02/23/2001.	10/05/2029.
454889 AT 3	Indiana Michigan Pwr Co Sr Nt			1	1FE	17,740,399	98.287	17,495,157	17,800,000	17,740,942		543			4.250	4.270	FA	300,499		08/09/2018.	08/15/2048.
458140 AS 9	Intel Corp Sr Nt			1	1FE	13,122,380	100.873	13,113,529	13,000,000	13,086,309		(11,554)			3.700	3.585	JJ	203,089	481,000	09/22/2015.	07/29/2025.
458140 AX 8	Intel Corp Sr Nt	LS		2	1FE	31,785,544	97.117	30,883,174	31,800,000	31,788,775		912			3.150	3.154	MN	139,125	1,001,700	08/08/2017.	05/11/2027.
459200 HU 8	International Bus Machs Corp Sr Nt			1	1FE	10,271,000	99.276	9,927,620	10,000,000	10,158,383		(28,006)			3.625	3.286	FA	139,965	362,500	09/29/2014.	02/12/2024.
459506 AE 1	International Flav & Frag Inc Sr Nt			1	2FE	4,024,576	91.358	3,654,336	4,000,000	4,023,951		(435)			4.375	4.338	JD	14,583	175,000	05/15/2017.	06/01/2047.
461070 AP 9	Interstate Power & Light Sr Nt			1	2FE	31,420,620	102.191	32,190,039	31,500,000	31,422,359		1,739			4.100	4.131	MS	340,813		09/19/2018.	09/26/2028.
465685 AJ 4	ITC Holdings Corp Sr Nt			1	2FE	5,177,550	99.446	4,972,295	5,000,000	5,110,515		(18,269)			3.650	3.205	JD	8,111	182,500	02/24/2015.	06/15/2024.
465685 AP 0	ITC Holdings Corp Sr Nt			1	2FE	19,987,117	95.313	19,062,560	20,000,000	19,988,171		1,054			3.350	3.358	MN	85,611	335,000	06/22/2018.	11/15/2027.
46625H HF 0	JPMorgan Chase & Co Sr Nt				1FE	4,546,950	121.606	6,080,280	5,000,000	4,616,410		8,991			6.400	7.137	MN	40,889	320,000	07/17/2008.	05/15/2038.
46625H HL 7	JPMorgan Chase & Co Sr Nt				1FE	13,099,440	100.978	12,117,312	12,000,000	12,046,250		(146,237)			6.300	5.016	AO	142,800	756,000	05/07/2010.	04/23/2019.
46625H JM 3	JPMorgan Chase & Co Sub Nt				1FE	7,701,530	109.929	7,695,051	7,000,000	7,645,760		(13,164)			5.625	4.971	FA	147,656	393,750	04/24/2014.	08/16/2043.
46625H MN 7	JPMorgan Chase & Co Sr Nt				1FE	14,943,600	99.093	14,863,875	15,000,000	14,960,573		5,191			3.900	3.946	JJ	269,750	585,000	07/14/2015.	07/15/2025.
46625H NJ 5	JPMorgan Chase & Co Sub Nt				1FE	12,957,542	98.441	12,797,317	13,000,000	12,967,130		3,040			4.250	4.285	AO	138,125	552,500	09/24/2015.	10/01/2027.
46647P AF 3	JP Morgan Chase & Co Sr Nt			2	1FE	30,000,000	95.339	28,601,580	30,000,000	30,000,000					3.540	3.540	MN	177,000	1,062,000	04/18/2017.	05/01/2028.
46647P AL 0	JP Morgan Chase & Co Sr Nt			1	1FE	23,000,000	88.516	20,358,726	23,000,000	23,000,000					3.964	3.964	MN	116,498	924,383	11/03/2017.	11/15/2048.
46647P AM 8	JP Morgan Chase & Co Sr Nt			1	1FE	13,000,000	94.690	12,309,752	13,000,000	13,000,000					3.509	3.509	JJ	200,208	228,085	01/16/2018.	01/23/2029.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46647P AN 6	JP Morgan Chase & Co Sr Nt			1	1FE	28,000,000	87.707	24,557,904	28,000,000	28,000,000					3.897	3.897	JJ	478,898	545,580	01/16/2018.	01/23/2049.
46647P AV 8	JP Morgan Chase & Co Sr Nt			1	1FE	11,000,000	99.696	10,966,560	11,000,000	11,000,000					4.203	4.203	JJ	202,912		07/16/2018.	07/23/2029.
46659* AA 5	JM Family Enterprises Inc. Sr Nt Ser A			2		20,000,000	97.162	19,432,308	20,000,000	20,000,000					3.310	3.310	MN	110,333	662,000	11/01/2017.	11/01/2024.
478111 AC 1	Johns Hopkins Health Sys Nt				1FE	5,000,000	96.571	4,828,525	5,000,000	5,000,000					3.837	3.837	MN	24,514	191,850	11/04/2016.	05/15/2046.
478160 CE 2	Johnson & Johnson Sr Nt			2	1FE	20,978,370	96.156	20,192,760	21,000,000	20,981,873		1,935			2.950	2.962	MS	203,058	619,500	02/28/2017.	03/03/2027.
478160 CG 7	Johnson & Johnson Sr Nt			1	1FE	8,979,030	94.957	8,546,130	9,000,000	8,979,750		399			3.750	3.763	MS	110,625	337,500	02/28/2017.	03/03/2047.
478160 CK 8	Johnson & Johnson Sr Nt	LS		1	1FE	3,995,240	95.845	3,833,780	4,000,000	3,995,890		650			2.900	2.913	JJ	53,489	78,944	11/08/2017.	01/15/2028.
478160 CM 4	Johnson & Johnson Sr Nt Ser 30 YR			1	1FE	14,943,450	91.482	13,722,255	15,000,000	14,945,763		2,313			3.500	3.520	JJ	242,083	357,292	11/08/2017.	01/15/2048.
478165 AH 6	Johnson SC & Son Inc Sr Nt			1	1FE	19,643,708	108.348	20,864,632	19,257,000	19,625,282		(6,436)			4.750	4.627	AO	193,105	914,708	11/18/2015.	10/15/2046.
478375 AJ 7	Johnson Control Intl plc Sr Nt				2FE	2,309,480	102.345	2,046,894	2,000,000	2,295,511		(7,525)			5.700	4.627	MS	38,000	114,000	02/02/2017.	03/01/2041.
478375 AL 2	Johnson Control Intl plc Sr Nt			1	2FE	35,913,615	94.572	34,518,634	36,500,000	35,916,826		4,699			4.625	4.733	JJ	839,373	185,000	08/01/2018.	07/02/2044.
478375 AU 2	Johnson Control Intl plc Sr Nt			2	2FE	10,534,830	92.520	9,714,590	10,500,000	10,533,824		(611)			4.500	4.480	FA	178,500	472,500	02/03/2017.	02/15/2047.
48305Q AC 7	Kaiser Foundation Hospitals Sr Nt			2	1FE	14,945,250	96.140	14,420,985	15,000,000	14,953,188		4,833			3.150	3.193	MN	78,750	472,500	04/25/2017.	05/01/2027.
48305Q AD 5	Kaiser Foundation Hospitals Nt			1	1FE	19,810,200	98.767	19,753,400	20,000,000	19,815,633		3,338			4.150	4.206	MN	138,333	830,000	04/25/2017.	05/01/2047.
485134 BP 4	Kansas City Power and Light Sr Nt			1	2FE	32,384,300	99.406	32,307,015	32,500,000	32,418,642		10,662			3.650	3.693	FA	448,139	1,186,250	08/13/2015.	08/15/2025.
485134 BQ 2	Kansas City Power and Light Sr Nt			1	2FE	11,624,370	96.354	11,562,516	12,000,000	11,628,628		4,258			4.200	4.392	JD	22,400	504,000	05/22/2018.	06/15/2047.
485134 BR 0	Kansas City Power and Light Sr Nt			1	2FE	9,491,735	96.987	9,213,746	9,500,000	9,492,021		286			4.200	4.205	MS	117,483	215,017	02/26/2018.	03/15/2048.
485170 AQ 7	Kansas City Southern Inds Inc Sr Nt			1	2FE	28,719,195	93.023	28,936,602	31,107,000	28,832,627		47,434			4.300	4.810	MN	170,916	1,337,601	07/26/2016.	05/15/2043.
485260 BM 4	Kansas Gas & Elec Co Sr Nt			1	1FE	19,949,400	99.337	19,867,340	20,000,000	19,953,833		977			4.300	4.315	JJ	396,556	860,000	06/25/2014.	07/15/2044.
491386 E* 5	Kentucky Power Company Sr Nt Ser G				2FE	14,000,000	93.221	13,051,004	14,000,000	14,000,000					3.350	3.350	MS	142,003	469,000	09/12/2017.	09/12/2027.
491674 BK 2	Kentucky Utilities Co 1st Mtg Bd			1	1FE	12,494,625	97.382	12,172,725	12,500,000	12,496,207		494			3.300	3.305	AO	103,125	412,500	09/21/2015.	10/01/2025.
492386 AT 4	Kerr McGee Corp Co Gtd Nt			1	2FE	1,765,320	119.755	1,796,325	1,500,000	1,697,243		(9,861)			7.875	6.351	MS	34,781	118,125	04/20/2010.	09/15/2031.
492386 AU 1	Kerr McGee Corp Sr Nt			1	2FE	19,759,780	111.486	18,952,637	17,000,000	19,427,862		(331,918)			6.950	4.029	JJ	590,750	590,750	02/20/2018.	07/01/2024.
49326E EG 4	KeyCorp Sr MTN				2FE	44,923,050	100.132	45,059,490	45,000,000	44,927,310		4,260			4.100	4.121	AO	312,625	922,500	04/23/2018.	04/30/2028.
49327M 2W 3	Key Bank NA Sr Nt				1FE	1,999,720	100.312	2,006,244	2,000,000	1,999,772		52			3.350	3.355	JD	2,978	33,872	06/06/2018.	06/15/2021.
49338C AB 9	Keyspan Gas East Corp Sr Nt			1	1FE	9,921,102	93.106	9,217,534	9,900,000	9,916,573		(1,935)			2.742	2.718	FA	102,551	271,458	08/03/2016.	08/15/2026.
49427R B# 8	Kilroy Realty L.P. Sr Nt Ser B				2Z	10,000,000	100.572	10,057,170	10,000,000	10,000,000					4.350	4.350	AO	83,375		10/22/2018.	10/22/2026.
49427R B@ 0	Kilroy Realty L.P. Sr Nt				2Z	5,000,000	100.294	5,014,696	5,000,000	5,000,000					4.300	4.300	JJ	97,347		07/18/2018.	07/18/2026.
494368 BU 6	Kimberly-Clark Corp Sr Nt			1	1FE	8,176,240	95.418	7,633,408	8,000,000	8,134,984		(17,481)			2.750	2.486	FA	83,111	220,000	01/10/2017.	02/15/2026.
494368 BV 4	Kimberly-Clark Corp Sr Nt			1	1FE	10,862,493	87.100	9,493,846	10,900,000	10,864,428		790			3.200	3.218	JJ	146,302	348,800	09/08/2016.	07/30/2046.
494368 BY 8	Kimberly-Clark Corp Sr Nt			1	1FE	11,981,280	103.450	12,414,036	12,000,000	11,981,551		271			3.950	3.969	MN	81,633		10/24/2018.	11/01/2028.
49446R AP 4	Kimco Realty Corp Sr Nt			1	2FE	16,322,445	89.945	15,740,375	17,500,000	16,526,887		106,991			2.800	3.630	AO	122,500	490,000	01/24/2017.	10/01/2026.
49446R AQ 2	Kimco Realty Corp Sr Nt			2	2FE	14,881,950	86.300	12,944,985	15,000,000	14,886,787		2,114			4.125	4.171	JD	51,563	618,750	11/01/2016.	12/01/2046.
49446R AR 0	Kimco Realty Corp Sr Nt			2	2FE	4,974,450	94.238	4,711,900	5,000,000	4,981,347		3,316			2.700	2.778	MS	45,000	135,000	11/01/2016.	03/01/2024.
494550 AW 6	Kinder Morgan Energy - LP Sr Nt			1	2FE	5,057,800	111.535	5,576,745	5,000,000	5,048,506		(1,212)			6.950	6.858	JJ	160,236	347,500	02/07/2008.	01/15/2038.
494550 BC 9	Kinder Morgan Energy - LP Sr Nt			1	2FE	12,973,480	104.374	13,568,568	13,000,000	12,993,481		2,753			5.800	5.825	MS	251,333	754,000	09/11/2009.	03/01/2021.
494550 BQ 8	Kinder Morgan Energy - LP Sr Nt			1	2FE	4,986,500	97.137	4,856,855	5,000,000	4,993,402		1,280			3.500	3.531	MS	58,333	175,000	02/21/2013.	09/01/2023.
49456B AH 4	Kinder Morgan Inc Sr Nt			1	2FE	28,276,294	99.037	27,829,369	28,100,000	28,277,613		(2,379)			5.550	5.503	JD	129,963	1,559,550	02/15/2018.	06/01/2045.
49456B AP 6	Kinder Morgan Inc Sr Nt			1	2FE	14,245,946	97.874	13,995,939	14,300,000	14,249,638		3,692			4.300	4.347	MS	204,967	307,450	02/22/2018.	03/01/2028.
49456B AQ 4	Kinder Morgan Inc Sr Nt			1	2FE	8,479,515	95.461	8,114,194	8,500,000	8,479,760		245			5.200	5.216	MS	147,333	221,000	02/22/2018.	03/01/2048.
49803X AA 1	Kite Realty Group LP Sr Nt			1	2FE	7,967,920	91.452	7,316,176	8,000,000	7,974,137		2,791			4.000	4.049	AO	80,000	320,000	09/15/2016.	10/01/2026.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
50076Q AN 6	Kraft Foods Group Inc Sr Nt				2FE	14,227,816	106.252	12,325,278	11,600,000	13,963,194		(62,660)			6.500	4.935	FA	297,411	754,000	06/09/2014.	02/09/2040.
50076Q AZ 9	Kraft Foods Inc Sr Nt				2FE	3,612,064	98.991	3,672,581	3,710,000	3,667,715		11,319			3.500	3.858	JD	9,017	129,850	09/04/2013.	06/06/2022.
50077L AM 8	Kraft Heinz Foods Co Sr Nt			1	2FE	5,306,926	91.378	4,568,915	5,000,000	5,294,750		(5,412)			5.200	4.805	JJ	119,889	260,000	08/19/2016.	07/15/2045.
501044 DG 3	Kroger Co Sr Nt	LS		2	2FE	29,378,665	87.614	25,846,219	29,500,000	29,382,855		2,037			4.450	4.475	FA	546,979	1,312,750	02/07/2017.	02/01/2047.
502413 BA 4	L-3 Communications Corp Co Gtd Nt			1	2FE	9,874,600	102.330	10,233,040	10,000,000	9,966,250		14,699			4.950	5.120	FA	187,000	495,000	10/18/2011.	02/15/2021.
50540R AJ 1	Laboratory Corp of America Sr Nt	LS		1	2FE	10,107,803	102.086	9,391,912	9,200,000	9,428,357		(116,629)			4.625	3.246	MN	54,369	425,500	08/28/2012.	11/15/2020.
50540R AU 6	Laboratory Corp of America Sr Nt			2	2FE	20,998,450	95.242	20,000,778	21,000,000	20,998,691		132			3.600	3.600	MS	252,000	774,900	08/17/2017.	09/01/2027.
513075 BL 4	Lamar Media Corp Sr Nt			1	3FE	11,906,562	101.250	11,299,500	11,160,000	11,712,821		(103,838)			5.750	4.562	FA	267,375	641,700	02/16/2017.	02/01/2026.
513272 AA 2	Lamb Weston HLD Sr Nt			2	3FE	4,029,000	97.250	3,890,000	4,000,000	4,020,982		(3,813)			4.625	4.503	MN	30,833	185,000	11/01/2016.	11/01/2024.
513272 AB 0	Lamb Weston HLD Sr Nt			2	3FE	11,028,888	96.000	10,646,400	11,090,000	11,011,135		(9,071)			4.875	4.952	MN	90,106	324,675	11/19/2018.	11/01/2026.
52736R BG 6	Levi Strauss & Co Sr Nt			1	3FE	3,331,000	97.750	3,270,715	3,346,000	3,335,228		1,409			5.000	5.060	MN	27,883	167,300	11/16/2015.	05/01/2025.
53117C AN 2	Liberty Property LP Sr Nt			1	2FE	8,304,400	101.887	8,150,952	8,000,000	8,120,500		(32,174)			4.125	3.657	JD	14,667	330,000	09/12/2012.	06/15/2022.
53117C AQ 5	Liberty Property LP Sr Nt			1	2FE	11,681,360	102.674	11,294,107	11,000,000	11,532,769		(93,825)			4.400	3.363	FA	182,844	484,000	06/28/2017.	02/15/2024.
53117C AR 3	Liberty Property LP Sr Nt			1	2FE	7,971,520	97.427	7,794,144	8,000,000	7,981,047		2,642			3.750	3.793	AO	75,000	300,000	03/17/2015.	04/01/2025.
53117C AS 1	Liberty Property LP Sr Nt			1	2FE	5,739,900	93.379	5,602,710	6,000,000	5,787,395		23,219			3.250	3.782	AO	48,750	195,000	12/06/2016.	10/01/2026.
53154* AM 5	Liberty Utilities Finance Sr Nt Ser E-4			2	2FE	6,000,000	97.637	5,858,207	6,000,000	6,000,000					3.940	3.940	AO	40,057	236,400	03/24/2017.	04/30/2027.
532716 AU 1	Limited Brands Inc High Yield Corp	LS		1	3FE	11,541,500	99.625	10,759,500	10,800,000	11,194,979		(115,744)			5.625	4.359	FA	229,500	607,500	11/17/2015.	02/15/2022.
53359# AE 2	Lincoln Electric Sr Nt			2	2	10,000,000	90.182	9,018,245	10,000,000	10,000,000					2.750	2.750	AO	54,236	275,000	10/20/2016.	10/20/2028.
53621@ AE 6	Lion Industrial Properties LP Sr Gtd Nt			1	2	17,000,000	98.424	16,732,142	17,000,000	17,000,000					3.990	3.990	MS	171,459	678,300	03/31/2016.	03/31/2026.
53621@ AG 1	Lion Industrial Properties LP Gtd Sr Nt				2	9,842,800	99.232	9,923,224	10,000,000	9,851,602		8,802			4.140	4.370	MS	138,000	207,000	06/28/2018.	09/01/2026.
53621@ AH 9	Lion Industrial Properties LP Gtd Sr Nt			1	2	4,250,000	98.822	4,199,922	4,250,000	4,250,000					4.100	4.100	FA	65,828	174,250	02/15/2017.	02/15/2027.
53621@ AJ 5	Lion Industrial Properties LP Gtd Sr Nt				2	5,750,000	98.761	5,678,746	5,750,000	5,750,000					4.100	4.100	AO	48,460	235,750	04/17/2017.	04/17/2027.
539830 BD 0	Lockheed Martin Corp Sr Nt			1	2FE	9,892,000	91.115	9,111,540	10,000,000	9,900,105		2,180			3.800	3.861	MS	126,667	380,000	02/12/2015.	03/01/2045.
539830 BH 1	Lockheed Martin Corp Sr Nt			1	2FE	59,658,195	99.229	59,041,315	59,500,000	59,547,595		(39,326)			3.550	3.534	JJ	973,982	1,597,500	11/20/2018.	01/15/2026.
539830 BL 2	Lockheed Martin Corp Sr Nt			1	2FE	17,530,799	104.203	18,443,949	17,700,000	17,538,925		2,814			4.700	4.760	MN	106,298	831,900	11/16/2015.	05/15/2046.
539830 BN 8	Lockheed Martin Corp Sr Nt			1	2FE	15,564,455	93.341	15,867,987	17,000,000	15,566,760		2,305			4.090	4.583	MS	204,727		11/20/2018.	09/15/2052.
54233* AA 4	Lone Star Trans LLC Sr Nt Ser A			1	1FE	1,750,000	96.942	1,696,485	1,750,000	1,750,000					2.450	2.450	JD	1,906	42,875	07/17/2014.	12/15/2021.
54336# AA 6	Longwood Energy Partners LLC Sec Nt			4	2PL	30,000,000	96.821	29,046,163	30,000,000	30,000,000					4.490	4.490	JD	3,742	1,017,733	03/29/2018.	06/30/2051.
546676 AW 7	Louisville Gas & Elec Co 1st Mtg Bd			1	1FE	16,989,290	98.070	16,671,883	17,000,000	16,991,764		1,037			3.300	3.308	AO	140,250	561,000	02/12/2018.	10/01/2025.
546676 AX 5	Louisville Gas & Elec Co 1st Mtg Bd			1	1FE	7,773,150	99.242	7,443,143	7,500,000	7,767,400		(5,665)			4.375	4.148	AO	82,031	328,125	12/12/2017.	10/01/2045.
548661 DP 9	Lowes Cos Inc Sr Nt			2	2FE	20,971,460	91.374	19,188,561	21,000,000	20,975,699		2,512			3.100	3.116	MN	104,883	651,000	10/04/2017.	05/03/2027.
548661 DQ 7	Lowes Cos Inc Sr Nt			2	2FE	7,179,060	86.229	6,036,037	7,000,000	7,174,971		(3,433)			4.050	3.902	MN	45,675	283,500	09/27/2017.	05/03/2047.
55336V AG 5	MPLX LP Sr Nt			1	2FE	7,945,970	101.793	7,634,483	7,500,000	7,846,699		(53,569)			4.875	3.957	JD	30,469	365,625	02/08/2017.	12/01/2024.
55336V AJ 9	MPLX LP Sr Nt			1	2FE	13,131,800	100.916	12,614,538	12,500,000	13,002,216		(70,152)			4.875	4.130	JD	50,781	609,375	03/10/2017.	06/01/2025.
55336V AK 6	MPLX LP Sr Nt			1	2FE	28,966,140	95.211	27,611,306	29,000,000	28,976,109		2,864			4.125	4.136	MS	398,750	1,196,250	02/06/2018.	03/01/2027.
55336V AN 0	MPLX LP Sr Nt	LS		1	2FE	7,947,840	86.851	6,948,040	8,000,000	7,949,644		1,804			4.700	4.740	AO	79,378	257,978	02/05/2018.	04/15/2048.
55336V AR 1	MPLX LP Sr Nt			1	2FE	20,718,130	93.725	19,682,271	21,000,000	20,736,060		17,930			4.000	4.165	MS	247,333	506,333	04/30/2018.	03/15/2028.
55354G AD 2	MSCI Inc Sr Nt			1	3FE	24,299,809	94.750	22,153,498	23,381,000	24,151,025		(128,453)			4.750	4.048	FA	462,749	994,436	02/15/2018.	08/01/2026.
55354G AF 7	MSCI Inc Sr Nt			1	3FE	20,005,000	97.875	19,575,000	20,000,000	20,004,620		(380)			5.375	5.371	MN	137,361	528,542	05/15/2018.	05/15/2027.
559080 AF 3	Magellan Midstream Partn Sr Nt			1	2FE	1,805,540	88.742	1,774,834	2,000,000	1,807,718		2,178			4.200	4.886	JD	7,000	42,000	06/29/2018.	12/01/2042.
559080 AG 1	Magellan Midstream Partn Sr Nt			1	2FE	14,328,249	100.349	13,647,410	13,600,000	14,302,537		(14,568)			5.150	4.792	AO	147,862	700,400	04/04/2017.	10/15/2043.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
559080 AK 2	Magellan Midstream Partn Sr Nt			2	2FE	10,849,590	104.528	10,452,810	10,000,000	10,721,330		(82,968)			5.000	3.804	MS	166,667	387,500	03/06/2018.	03/01/2026.
56081# BP 4	Major League Baseball Tr Sr Sec Nt				1FE	7,000,000	96.237	6,736,578	7,000,000	7,000,000					4.010	4.010	JD	16,374	139,570	06/11/2018.	12/10/2038.
564759 QB 7	Manufacturers & Traders Tr Co Fx-to-Flt				1FE	4,000,000	99.013	3,960,500	4,000,000	4,000,000					3.378	6.009	MJSD.	11,636	108,901	11/28/2006.	12/01/2021.
565849 AK 2	Marathon Oil Corp Sr Nt			1	2FE	7,826,560	93.923	7,513,872	8,000,000	7,874,122		30,389			2.800	3.240	MN	37,333	224,000	05/31/2017.	11/01/2022.
565849 AM 8	Marathon Oil Corp Sr Nt	LS		1	2FE	7,970,280	92.404	7,392,288	8,000,000	7,971,144		455			5.200	5.225	JD	34,667	416,000	06/19/2017.	06/01/2045.
57169* AX 5	Mars Inc Sr Nt Ser N			1	1	25,000,000	93.247	23,311,708	25,000,000	25,000,000					2.720	2.720	MS	177,556	680,000	09/27/2016.	09/27/2026.
57169* BF 3	Mars Inc Sr Nt Ser U-1			1	1	25,000,000	98.350	24,587,505	25,000,000	25,000,000					3.530	3.530	MS	225,528	882,500	03/29/2017.	03/29/2027.
57169* BL 0	Mars Inc Sr Nt Ser X				1	10,000,000	99.441	9,944,051	10,000,000	10,000,000					4.070	4.070	MS	104,011	407,000	03/29/2017.	03/29/2037.
57636Q AG 9	Mastercard Inc Sr Nt			1	1FE	7,192,050	96.222	7,216,680	7,500,000	7,217,374		25,324			2.950	3.501	MN	24,583	221,250	03/06/2018.	11/21/2026.
57636Q AJ 3	Mastercard Inc Sr Nt	LS		2	1FE	2,992,980	100.057	3,001,722	3,000,000	2,993,485		505			3.500	3.528	FA	36,458	52,500	02/21/2018.	02/26/2028.
578454 AD 2	Mayo Clinic Ser 2016 Nt			1	1FE	22,000,000	100.622	22,136,774	22,000,000	22,000,000					4.128	4.128	MN	116,043	908,160	03/10/2016.	11/15/2052.
579780 AN 7	McCormick & Co Inc Sr Nt			1	2FE	19,492,295	94.467	18,421,026	19,500,000	19,493,213		601			3.400	3.404	FA	250,467	670,367	08/11/2017.	08/15/2027.
579780 AP 2	McCormick & Co Inc Sr Nt			2	2FE	11,109,670	93.386	10,272,405	11,000,000	11,107,057		(1,996)			4.200	4.141	FA	174,533	467,133	08/16/2017.	08/15/2047.
58013M EU 4	McDonalds Corp Sr Nt MTN			1	2FE	6,935,460	97.758	6,843,088	7,000,000	6,941,473		6,013			3.375	3.522	MN	22,969	236,250	04/10/2018.	05/26/2025.
58013M FF 6	McDonalds Corp Sr Nt			1	2FE	51,536,020	98.178	51,052,508	52,000,000	51,548,217		12,197			3.800	3.912	AO	494,000	864,500	10/31/2018.	04/01/2028.
581557 AM 7	McKesson Corp Deb			1	2FE	12,112,100	121.816	12,181,600	10,000,000	11,307,342		(123,172)			7.650	5.630	MS	255,000	765,000	02/24/2011.	03/01/2027.
581557 AZ 8	McKesson Corp Sr Nt			1	2FE	6,992,020	96.379	6,746,544	7,000,000	6,996,613		801			2.700	2.713	JD	8,400	189,000	11/29/2012.	12/15/2022.
581557 BC 8	McKesson Corp Sr Nt	LS		1	2FE	11,446,510	96.242	10,586,565	11,000,000	11,412,067		(8,523)			4.883	4.629	MS	158,155	537,130	08/21/2014.	03/15/2044.
581557 BE 4	McKesson Corp Sr Nt			1	2FE	10,206,700	98.939	9,893,860	10,000,000	10,133,033		(22,932)			3.796	3.514	MS	111,771	379,600	08/21/2015.	03/15/2024.
58155Q AE 3	McKesson Corp Sr Nt			1	2FE	5,419,480	110.719	6,089,534	5,500,000	5,429,047		1,483			6.000	6.107	MS	110,000	330,000	02/23/2011.	03/01/2041.
585055 AX 4	Medtronic Inc Sr Nt			1	1FE	5,263,471	99.618	5,050,617	5,070,000	5,139,250		(20,454)			3.125	2.677	MS	46,651	158,438	06/15/2012.	03/15/2022.
585055 AY 2	Medtronic Inc Sr Nt			1	1FE	14,691,450	94.662	14,199,285	15,000,000	14,725,609		6,496			4.000	4.120	AO	150,000	600,000	03/19/2013.	04/01/2043.
585055 BS 4	Medtronic Inc Sr Nt			1	1FE	13,873,355	99.605	13,944,686	14,000,000	13,912,932		12,319			3.500	3.613	MS	144,278	490,000	09/02/2015.	03/15/2025.
585055 BU 9	Medtronic Inc Sr Nt			1	1FE	24,933,000	104.844	26,211,050	25,000,000	24,937,271		1,209			4.625	4.642	MS	340,451	1,156,250	09/02/2015.	03/15/2045.
59073@ AB 2	Mesquite Power Ser 17-A Sec Nt			4	2FE	15,000,000	92.836	13,925,347	15,000,000	15,000,000					4.640	4.668	MJSD.	1,933	694,067	11/22/2017.	12/31/2046.
591894 BX 7	Metropolitan Edison Company Nt			1	2FE	1,000,000	100.142	1,001,421	1,000,000	1,000,000					7.700	7.700	JJ	35,506	77,000	01/14/2009.	01/15/2019.
59217G BY 4	Met Life Global Funding I Sr Nt				1FE	54,042,150	97.940	51,908,359	53,000,000	53,870,713		(118,176)			3.450	3.210	JD	66,029	1,690,500	08/28/2018.	12/18/2026.
59217G CK 3	Met Life Global Funding I Secured Nt				1FE	7,317,300	94.117	7,058,738	7,500,000	7,327,120		9,575			3.000	3.301	MS	63,750	187,500	06/13/2018.	09/19/2027.
59217G CR 8	Met Life Global Funding I Sec Nt Pvt				1FE	5,996,940	100.418	6,025,098	6,000,000	5,997,165		225			3.450	3.468	AO	47,150		10/03/2018.	10/09/2021.
59447# AG 8	Michigan Electric Transmission Sr Sec Nt				1	20,000,000	92.439	18,487,854	20,000,000	20,000,000					3.900	3.900	AO	140,833	780,000	04/26/2016.	04/26/2046.
594918 BJ 2	Microsoft Corp Sr Nt			1	1FE	9,997,400	98.905	9,890,450	10,000,000	9,998,137		241			3.125	3.128	MN	50,347	312,500	10/29/2015.	11/03/2025.
594918 BL 7	Microsoft Corp Sr Nt			1	1FE	32,463,757	106.064	32,985,935	31,100,000	32,420,950		(27,531)			4.450	4.181	MN	222,970	1,383,950	08/08/2017.	11/03/2045.
594918 CA 0	Microsoft Corp Sr Nt			1	1FE	3,989,240	104.977	4,199,064	4,000,000	3,989,593		189			4.250	4.266	FA	68,472	170,000	01/30/2017.	02/06/2047.
59524Q AA 3	Mid-Atlantic Interstate Sr Nt				2FE	44,687,251	99.288	44,381,602	44,700,000	44,688,453		1,202			4.100	4.103	MN	234,178	941,804	06/08/2018.	05/15/2028.
595620 AP 0	MidAmerican Energy Co 1st Mtg Bd			1	1FE	10,485,510	101.558	10,663,601	10,500,000	10,486,522		257			4.250	4.258	MN	74,375	446,250	10/05/2015.	05/01/2046.
59562V AM 9	MidAmerican Energy Hldings Co Nt			1	1FE	6,680,301	119.702	6,121,535	5,114,000	6,601,610		(60,077)			6.125	3.809	AO	78,308	313,233	09/07/2017.	04/01/2036.
59562V AP 2	MidAmerican Energy Hldings Co Sr Nt			1	1FE	1,208,858	116.959	1,169,592	1,000,000	1,206,442		(2,416)			5.950	4.312	MN	7,603	29,750	08/30/2018.	05/15/2037.
60871R AD 2	Molson Coors Brewing Co Co Gtd Nt			1	2FE	9,356,050	94.128	8,471,484	9,000,000	9,325,285		(7,733)			5.000	4.740	MN	75,000	450,000	08/18/2014.	05/01/2042.
60871R AG 5	Molson Coors Brewing Co Sr Nt			1	2FE	14,837,560	89.059	13,358,895	15,000,000	14,864,873		14,949			3.000	3.131	JJ	207,500	450,000	11/15/2016.	07/15/2026.
609207 AM 7	Mondelez International Sr Nt	LS		1	2FE	57,577,760	99.787	57,876,228	58,000,000	57,600,468		22,708			4.125	4.215	MN	358,875	1,196,250	06/05/2018.	05/07/2028.
609207 AP 0	Mondelez International Sr Nt			1	2FE	21,642,060	96.126	21,147,764	22,000,000	21,645,683		3,623			4.625	4.727	MN	152,625	508,750	05/03/2018.	05/07/2048.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
615369 AE 5	Moodys Corp Sr Nt				2FE	4,946,540	107.801	4,851,045	4,500,000	4,944,972		(1,568)			5.250	4.589	JJ	108,937		10/17/2018.	07/15/2044.
615369 AG 0	Moodys Corp Sr Nt			2	2FE	4,055,360	98.070	3,922,788	4,000,000	4,038,202		(12,693)			2.750	2.404	JD	4,889	110,000	08/16/2017.	12/15/2021.
615369 AM 7	Moodys Corp Sr Nt			1	2FE	52,309,968	94.635	50,913,630	53,800,000	52,366,820		56,852			3.250	3.595	JJ	806,253	549,250	10/17/2018.	01/15/2028.
615369 AP 0	Moodys Corp Sr Nt			1	2FE	26,325,735	101.849	26,989,932	26,500,000	26,325,953		218			4.250	4.331	FA	43,799		12/04/2018.	02/01/2029.
615369 AQ 8	Moodys Corp Sr Nt			1	2FE	17,699,040	102.341	18,421,326	18,000,000	17,699,223		183			4.875	4.983	JD	34,125		12/03/2018.	12/17/2048.
61744Y AK 4	Morgan Stanley MT Nt			1	1FE	23,000,000	94.550	21,746,592	23,000,000	23,000,000					3.591	3.591	JJ	364,786	821,342	07/19/2017.	07/22/2028.
61744Y AP 3	Morgan Stanley Sr Nt			1	1FE	20,010,958	95.678	19,135,500	20,000,000	20,010,098		(860)			3.772	3.765	JJ	329,002	379,296	01/18/2018.	01/24/2029.
61746B DZ 6	Morgan Stanley Sr Nt			1	1FE	10,977,450	97.537	10,729,081	11,000,000	10,983,181		2,029			3.875	3.900	JJ	182,340	426,250	01/22/2016.	01/27/2026.
61747W AF 6	Morgan Stanley Sr Nt			1	1FE	4,531,660	104.265	4,691,930	4,500,000	4,508,145		(3,637)			5.750	5.656	JJ	112,125	258,750	03/17/2011.	01/25/2021.
61747Y DY 8	Morgan Stanley Sr Nt			1	1FE	19,016,400	93.535	18,706,900	20,000,000	19,073,833		18,098			4.300	4.607	JJ	367,889	860,000	09/16/2015.	01/27/2045.
61761J ZN 2	Morgan Stanley Sub Nt				2FE	5,978,400	94.279	5,656,764	6,000,000	5,983,995		1,596			3.950	3.988	AO	44,767	237,000	04/20/2015.	04/23/2027.
61945C AA 1	Mosaic Co Sr Nt			1	2FE	6,936,160	100.457	7,031,955	7,000,000	6,979,276		6,705			3.750	3.860	MN	33,542	262,500	10/17/2011.	11/15/2021.
620076 AK 5	Motorola Solutions Inc Deb				2FE	10,202,300	108.178	10,817,780	10,000,000	10,112,321		(13,208)			6.500	6.291	MS	216,667	650,000	05/06/2010.	09/01/2025.
620076 BB 4	Motorola Solutions Inc Sr Nt			1	2FE	6,192,024	99.230	6,177,074	6,225,000	6,210,227		4,026			3.750	3.826	MN	29,828	233,438	04/08/2014.	05/15/2022.
623115 AC 6	Mt Sinai Hospital Sec Nt Ser 2017			1	1FE	3,500,000	95.791	3,352,692	3,500,000	3,500,000					3.831	3.831	JJ	67,043	70,767	12/14/2017.	07/01/2035.
623115 AD 4	Mt Sinai Hospital Sec Nt Ser 2017			1	1FE	16,331,168	93.539	15,335,686	16,395,000	16,332,609		1,441			3.981	4.006	JJ	326,342	341,985	02/05/2018.	07/01/2048.
626717 AF 9	Murphy Oil Corp Sr Nt			1	3FE	6,428,217	94.152	6,082,219	6,460,000	6,445,553		3,375			4.450	3.761	JD	23,956	287,470	04/11/2013.	12/01/2022.
626717 AG 7	Murphy Oil Corp Sr Nt			1	3FE	12,692,460	76.088	9,891,466	13,000,000	12,716,194		4,997			6.125	5.285	JD	66,354	763,750	04/17/2014.	12/01/2042.
628530 BC 0	Mylan Inc Sr Nt			1	2FE	9,938,200	84.632	8,463,200	10,000,000	9,943,050		1,060			5.400	5.442	MN	48,000	540,000	11/19/2013.	11/29/2043.
62912X AF 1	NGPL Pipeco LLC Sr Nt			2	3FE	32,666,727	94.250	29,916,835	31,742,000	32,561,375		(81,917)			4.875	4.491	FA	584,582	1,490,102	09/27/2018.	08/15/2027.
62927# AN 6	NFL Ventures LP Nt			4	1FE	15,000,000	101.157	15,173,496	15,000,000	15,000,000					4.010	4.010	AO	126,983		10/15/2018.	04/15/2035.
62927@ AE 8	NHL US Funding LP Term Nt Ser 5				1PL	21,712,707	98.701	21,430,757	21,712,707	21,712,707					4.220	4.242	MJSD.	48,359	381,782	07/12/2018.	07/12/2030.
62928@ AC 1	NHL Canada Funding LP Term Nt Ser 5				1PL	8,287,293	98.701	8,179,679	8,287,293	8,287,293					4.220	4.242	MJSD.	18,458	145,718	07/12/2018.	07/12/2030.
62952E AE 7	NYU Hospitals Center Nt			1	1FE	10,458,480	99.540	9,954,020	10,000,000	10,445,663		(8,472)			4.368	4.098	JJ	218,400	436,800	06/20/2017.	07/01/2047.
63636# AB 2	National Hockey League Sr Sec Nt Ser B				2FE	8,000,000	97.064	7,765,107	8,000,000	8,000,000					3.610	3.611	JD	16,847	287,196	08/10/2017.	08/10/2027.
637071 AJ 0	National Oilwell Varco Inc Sr Nt			1	2FE	9,964,000	94.397	9,439,740	10,000,000	9,984,838		3,630			2.600	2.641	JD	21,667	260,000	11/15/2012.	12/01/2022.
637417 AJ 5	National Retail Properties Inc Sr Nt			2	2FE	31,098,835	96.161	30,290,558	31,500,000	31,169,513		35,043			3.600	3.754	JD	50,400	1,134,000	12/09/2016.	12/15/2026.
637417 AL 0	National Retail Properties Inc Sr Nt			1	2FE	24,297,429	100.493	24,620,761	24,500,000	24,301,578		4,149			4.300	4.402	AO	275,081		10/04/2018.	10/15/2028.
637417 AM 8	National Retail Properties Inc Sr Nt			1	2FE	10,827,444	96.996	10,718,069	11,050,000	10,828,130		686			4.800	4.929	AO	138,493		11/26/2018.	10/15/2048.
641062 AF 1	Nestle Holdings Inc. Sr Nt			1	1FE	50,754,180	100.659	51,336,039	51,000,000	50,759,802		5,622			3.625	3.683	MS	498,135		09/17/2018.	09/24/2028.
641062 AN 4	Nestle Holdings Inc. Sr Nt			1	1FE	10,260,328	98.072	10,199,530	10,400,000	10,260,989		661			4.000	4.078	MS	112,089		09/17/2018.	09/24/2048.
649322 AA 2	NY & Presbyterian Hospital Nt			1	1FE	25,000,000	97.232	24,308,025	25,000,000	25,000,000					4.024	4.024	FA	419,167	1,006,000	01/29/2015.	08/01/2045.
649322 AC 8	NY & Presbyterian Hospital Nt			1	1FE	6,999,790	93.344	6,534,066	7,000,000	7,000,023		(1)			3.563	3.563	FA	103,921	249,410	06/21/2016.	08/01/2036.
64952W CH 4	New York Life Global Fdg Sec Nt				1FE	23,439,942	91.742	21,536,481	23,475,000	23,447,219		3,294			2.350	2.367	JJ	255,910	551,663	09/09/2016.	07/14/2026.
64952W CX 9	New York Life Global Fdg Sec Nt				1FE	2,976,150	95.647	2,869,407	3,000,000	2,978,168		2,018			3.000	3.093	JJ	42,750	45,000	01/03/2018.	01/10/2028.
651229 AY 2	Newell Rubbermaid Inc Sr Nt			1	2FE	6,294,260	94.936	5,696,154	6,000,000	6,282,016		(4,646)			5.500	5.176	AO	82,500	330,000	03/21/2016.	04/01/2046.
651229 BA 3	Newell Rubbermaid Inc Sr Nt			2	2FE	3,061,024	101.748	3,052,434	3,000,000	3,036,387		(11,620)			5.000	4.544	MN	19,167	150,000	10/26/2016.	11/15/2023.
651639 AN 6	Newmont Mining Corp Co Gtd Nt	LS		1	2FE	7,059,850	98.956	6,926,948	7,000,000	7,022,308		(6,491)			3.500	3.394	MS	72,139	245,000	09/04/2012.	03/15/2022.
65339K AT 7	Nextera Energy Capital Sr Nt			1	2FE	17,293,816	95.425	15,935,892	16,700,000	17,217,842		(55,498)			3.550	3.113	MN	98,808	592,850	08/10/2017.	05/01/2027.
65342Q AB 8	NextEra Energy Operating Sr Nt			1	3FE	12,072,688	89.000	11,587,800	13,020,000	12,081,435		8,748			4.500	5.554	MS	172,515		11/28/2018.	09/15/2027.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
65342Q AC 6	NextEra Energy Operating Sr Nt			1	3FE	9,003,750	92.500	8,787,500	9,500,000	9,011,264		7,514			4.250	5.306	MS	118,882		12/06/2018.	09/15/2024.
65473Q BE 2	NiSource Finance Corp Sr Nt			1	2FE	20,955,689	95.424	19,562,002	20,500,000	20,898,545		(42,257)			3.490	3.216	MN	91,419	715,450	09/05/2017.	05/15/2027.
65473Q BF 9	NiSource Finance Corp Sr Nt			1	2FE	26,740,170	93.029	23,257,350	25,000,000	26,696,000		(32,843)			4.375	3.970	MN	139,757	1,093,750	08/10/2017.	05/15/2047.
65473Q BG 7	NiSource Finance Corp Sr Nt			2	2FE	34,345,678	88.922	31,033,743	34,900,000	34,353,213		7,151			3.950	4.041	MS	348,467	1,257,022	04/12/2018.	03/30/2048.
654740 AN 9	Nissan Motor Acceptance Corp Sr Nt				1FE	1,498,185	97.195	1,457,924	1,500,000	1,499,179		361			2.550	2.576	MS	12,006	38,250	03/02/2016.	03/08/2021.
654894 AF 1	Noble Energy Inc Sr Nt				2FE	12,057,310	117.890	11,789,030	10,000,000	11,774,401		(106,329)			8.000	5.306	AO	200,000	520,000	06/13/2018.	04/01/2027.
655044 AG 0	Noble Energy Inc Sr Nt			1	2FE	36,118,280	88.763	31,954,716	36,000,000	36,124,184		(2,106)			5.250	5.225	MN	241,500	1,837,500	08/23/2018.	11/15/2043.
655044 AH 8	Noble Energy Inc Sr Nt			1	2FE	19,904,958	96.868	19,131,410	19,750,000	19,875,808		(18,980)			3.900	3.777	MN	98,421	770,250	04/20/2017.	11/15/2024.
655044 AJ 4	Noble Energy Inc Sr Nt			1	2FE	9,827,470	86.137	8,182,987	9,500,000	9,823,474		(3,996)			5.050	4.818	MN	61,301	366,125	05/21/2018.	11/15/2044.
655044 AP 0	Noble Energy Inc Sr Nt			1	2FE	20,811,680	90.412	19,438,666	21,500,000	20,845,191		33,511			3.850	4.259	JJ	381,685	317,625	08/24/2018.	01/15/2028.
655844 BQ 0	Norfolk Southern Corp NORFOLK SOUTHERN C				2FE	8,199,360	97.954	7,836,288	8,000,000	8,198,035		(1,325)			4.450	4.293	JD	15,822	178,000	07/30/2018.	06/15/2045.
655844 BR 8	Norfolk Southern Corp Sr Nt			1	2FE	19,865,400	101.931	20,386,220	20,000,000	19,875,145		2,260			4.650	4.691	JJ	428,833	930,000	10/29/2015.	01/15/2046.
655844 BY 3	Norfolk Southern Corp Sr Nt	LS		1	2FE	26,504,889	93.308	25,193,268	27,000,000	26,504,889					4.150	4.261	FA	382,838	560,250	07/30/2018.	02/28/2048.
655844 BZ 0	Norfolk Southern Corp Sr Nt			1	2FE	22,450,050	100.026	22,505,917	22,500,000	22,451,746		1,696			3.800	3.827	FA	353,875		07/30/2018.	08/01/2028.
662352 AB 9	North Shore Long Island Nt			1	1FE	8,850,437	120.581	8,335,758	6,913,000	8,798,301		(41,588)			6.150	4.344	MN	70,858	425,150	09/21/2017.	11/01/2043.
665772 CJ 6	Northern States Pwr Co MN 1st Mtg Bd			1	1FE	1,660,482	90.123	1,563,634	1,735,000	1,665,396		1,830			3.400	3.655	FA	22,285	58,990	03/31/2016.	08/15/2042.
665772 CK 3	Northern States Pwr Co MN 1st Mtg Bd	LS		2	1FE	6,005,580	96.998	5,819,892	6,000,000	6,003,723		(904)			2.600	2.583	MN	19,933	156,000	11/18/2016.	05/15/2023.
665772 CL 1	Northern States Pwr Co MN 1st Mtg Bd			1	1FE	1,332,388	100.942	1,261,780	1,250,000	1,327,621		(1,809)			4.125	3.744	MN	6,589	51,563	03/30/2016.	05/15/2044.
665859 AT 1	Northern Trust Corp NORTHERN TRUST CORP				1FE	29,962,500	99.820	29,945,910	30,000,000	29,963,788		1,288			3.650	3.665	FA	450,167		07/31/2018.	08/03/2028.
666807 BG 6	Northrop Grumman Corp Sr Nt			1	2FE	6,170,220	98.413	5,904,756	6,000,000	6,120,334		(24,289)			3.250	2.781	FA	81,250	195,000	11/22/2016.	08/01/2023.
666807 BH 4	Northrop Grumman Corp Sr Nt			1	2FE	39,542,325	101.093	38,511,455	38,095,000	39,480,664		(29,259)			4.750	4.494	JD	150,793	1,524,513	11/15/2018.	06/01/2043.
666807 BJ 0	Northrop Grumman Corp Sr Nt			1	2FE	1,767,580	88.288	1,765,752	2,000,000	1,780,151		4,259			3.850	4.573	AO	16,256	77,000	12/03/2015.	04/15/2045.
666807 BN 1	Northrop Grumman Corp Sr Nt	LS		1	2FE	47,026,420	93.300	47,116,550	50,500,000	47,063,212		36,792			3.250	4.161	JJ	756,799		11/19/2018.	01/15/2028.
666807 BP 6	Northrop Grumman Corp Sr Nt			1	2FE	25,392,199	90.951	25,302,568	27,820,000	25,398,843		6,644			4.030	4.576	AO	236,686	110,825	11/19/2018.	10/15/2047.
667274 AC 8	Northwell Healthcare Inc Nt			1	1FE	12,274,000	95.038	11,664,940	12,274,000	12,274,000					4.260	4.260	MN	87,145	522,872	09/19/2017.	11/01/2047.
668444 AP 7	Northwestern University Ser 2017 Nt			2	1FE	9,308,439	99.353	9,607,425	9,670,000	9,310,429		1,990			3.812	4.025	JD	30,718	184,310	09/12/2018.	12/01/2050.
66989H AD 0	Novartis Capital Corp Sr Nt			1	1FE	10,219,700	102.168	8,954,012	8,764,000	9,024,011		(193,791)			4.400	2.092	AO	71,767	385,616	06/18/2012.	04/24/2020.
66989H AG 3	Novartis Capital Corp Nt	LS		1	1FE	992,870	100.570	1,005,701	1,000,000	995,935		681			3.400	3.484	MN	5,194	34,000	02/18/2014.	05/06/2024.
66989H AH 1	Novartis Capital Corp Nt	LS		1	1FE	18,101,856	106.826	17,636,923	16,510,000	18,007,078		(34,463)			4.400	3.837	MN	110,984	726,440	02/24/2016.	05/06/2044.
67080L AA 3	Nuveen LLC Sr Nt			1	1FE	38,496,088	103.043	39,722,961	38,550,000	38,496,856		768			4.000	4.017	MN	295,550		10/24/2018.	11/01/2028.
670877 AA 7	OMX Timber Fin Inv LLC Gtd Nt Ser A-1				1FE	2,003,660	101.731	2,034,622	2,000,000	2,000,537		(314)			5.420	5.402	AO	18,368	108,400	01/19/2005.	01/29/2020.
674599 BY 0	Occidental Petroleum Corp Sr Nt			1	1FE	2,661,984	101.728	2,644,933	2,600,000	2,619,236		(8,719)			4.100	3.728	FA	44,417	106,600	09/04/2013.	02/01/2021.
67755* AA 4	Ohio St Energy Partners LLC Hold Co Sr N				2FE	50,000,000	100.000	50,000,000	50,000,000	50,000,000					4.350	4.373	MJSD	6,042	2,175,000	07/06/2017.	07/06/2027.
679574 AG 8	Old Dominion Elec 1st Mtg Bd			1	1FE	833,333	110.586	921,546	833,333	833,333					6.210	6.210	JD	4,313	51,750	12/12/2002.	12/01/2028.
682134 AC 5	Omnicom Group Inc Nt			1	2FE	9,690,248	101.708	9,036,720	8,885,000	9,075,545		(112,878)			4.450	3.084	FA	149,367	395,383	02/19/2013.	08/15/2020.
68217F AA 0	Omnicom Group Inc Sr Nt			1	2FE	6,591,130	95.707	6,220,942	6,500,000	6,578,091		(9,294)			3.600	3.412	AO	49,400	234,000	07/19/2017.	04/15/2026.
68233D AR 8	Oncor Electric Delivery Sr Sec Nt			1	1FE	11,380,900	112.688	11,268,800	10,000,000	10,499,812		(120,176)			7.000	5.475	MS	233,333	700,000	12/17/2009.	09/01/2022.
68233J AH 7	Oncor Electric Delivery Sr Nt			1	1FE	8,155,815	114.136	9,130,872	8,000,000	8,134,926		(3,323)			5.250	5.121	MS	106,167	420,000	05/31/2011.	09/30/2040.
68268N AE 3	Oneok Partners LP Sr Nt			1	2FE	4,983,250	100.708	5,035,410	5,000,000	4,999,602		2,359			8.625	8.676	MS	143,750	431,250	02/26/2009.	03/01/2019.
68389X AG 0	Oracle Corp Sr Nt			1	1FE	996,950	101.065	1,010,654	1,000,000	999,802		368			5.000	5.039	JJ	24,028	50,000	06/30/2009.	07/08/2019.
68389X AM 7	Oracle Corp Sr Nt			1	1FE	14,113,934	110.496	15,469,440	14,000,000	14,105,084		(2,821)			5.375	5.314	JJ	346,986	752,500	12/06/2013.	07/15/2040.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
68389X	BF	1	Oracle Corp Sr Nt			1	1FE	18,921,910	94.621	17,977,952	19,000,000	18,927,332		1,497			4.125	4.149	MN	100,146	783,750	04/28/2015.	05/15/2045.
68389X	BN	4	Oracle Corp Sr Nt			1	1FE	7,991,120	96.448	7,715,872	8,000,000	7,992,030		799			3.250	3.263	MN	33,222	264,333	11/07/2017.	11/15/2027.
684065	A#	2	Orange & Rockland Utils Inc Sr Nt Ser 20			1		10,000,000	89.554	8,955,379	10,000,000	10,000,000					3.880	3.880	JD	32,333	388,000	12/14/2016.	12/01/2046.
684065	A@	4	Orange & Rockland Utils Inc Deb Ser 2015			1		50,000,000	102.731	51,365,710	50,000,000	50,000,000					4.690	4.690	JD	195,417	2,345,000	12/07/2015.	12/04/2045.
684065	B*	5	Orange & Rockland Utils Inc Sr Nt Ser A			1Z		16,600,000	95.984	15,933,313	16,600,000	16,600,000					4.350	4.350	MS	246,718		08/28/2018.	09/01/2048.
684065	B@	3	Orange & Rockland Utils Inc Sr Nt Ser B			1Z		3,400,000	100.686	3,423,336	3,400,000	3,400,000					4.350	4.350	MS	4,519		12/20/2018.	09/01/2048.
686514	AE	0	Orlando Health Obligated Grp Nt			1	1FE	7,778,110	100.460	7,785,666	7,750,000	7,775,889		(2,221)			3.777	3.735	AO	73,179	191,079	02/05/2018.	10/01/2028.
686514	AF	7	Orlando Health Obligated Grp Nt			1	1FE	3,250,000	95.305	3,097,406	3,250,000	3,250,000					4.089	4.089	AO	33,223	86,749	01/30/2018.	10/01/2048.
688239	AE	2	Oshkosh Truck Corp Sr Nt			1	2FE	3,439,712	99.750	3,302,224	3,310,500	3,405,020		(21,075)			5.375	4.586	MS	59,313	177,939	07/10/2017.	03/01/2025.
69073T	AS	2	Owens Brockway Sr Nt				4FE	6,506,250	99.000	6,435,000	6,500,000	6,504,531		(536)			6.375	6.362	FA	156,542	414,375	08/12/2015.	08/15/2025.
690872	AB	2	Owens Brockway Sr Nt			1	4FE	7,964,938	95.000	7,291,250	7,675,000	7,867,981		(26,821)			5.375	4.890	AO	87,090	412,531	03/04/2015.	01/15/2025.
693304	AS	6	Peco Energy Co 1st Mtg			1	1FE	14,948,550	100.711	15,106,680	15,000,000	14,952,898		1,006			4.150	4.170	AO	155,625	622,500	09/08/2014.	10/01/2044.
693304	AT	4	Peco Energy Co 1st Mtg Bd			1	1FE	12,635,200	97.650	12,206,250	12,500,000	12,605,354		(14,334)			3.150	3.008	AO	83,125	393,750	08/24/2016.	10/15/2025.
693304	AV	9	Peco Energy Co 1st Mtg Bd			1	1FE	2,988,690	91.637	2,749,101	3,000,000	2,988,955		209			3.700	3.721	MS	32,683	110,075	09/11/2017.	09/15/2047.
693304	AW	7	Peco Energy Co 1st Mtg Bd			1	1FE	7,226,025	95.548	7,166,063	7,500,000	7,227,577		1,552			3.900	4.115	MS	97,500		09/04/2018.	03/01/2048.
693475	AP	0	PNC Financial Services Group Sub Nt				1FE	15,302,190	99.145	14,871,780	15,000,000	15,209,532		(35,366)			3.900	3.608	AO	100,750	585,000	03/17/2016.	04/29/2024.
69349L	AQ	1	PNC Bank NA Sub Nt				1FE	4,331,440	102.363	4,094,500	4,000,000	4,284,867		(36,997)			4.200	3.038	MN	28,000	168,000	09/22/2017.	11/01/2025.
69349L	AR	9	PNC Bank NA Sub Bk Nt				1FE	30,927,880	100.454	31,140,616	31,000,000	30,930,560		2,680			4.050	4.078	JJ	540,563		09/11/2018.	07/26/2028.
69351U	AV	5	PPL Electric Utilities 1st Mtg Bd			1	1FE	8,961,443	99.735	8,988,109	9,012,000	8,961,926		483			4.150	4.183	JD	16,622	188,038	06/11/2018.	06/15/2048.
69352P	AM	5	PPL Capital Funding Inc Sr Nt			1	2FE	22,722,160	89.119	20,497,255	23,000,000	22,728,788		5,028			4.000	4.070	MS	270,889	937,889	09/06/2017.	09/15/2047.
69353R	EU	8	PNC Bank NA Sr Nt				1FE	4,037,600	98.774	3,950,972	4,000,000	4,023,130		(12,184)			2.450	2.128	MN	15,244	98,000	10/18/2017.	11/05/2020.
69353R	FG	8	PNC Bank NA Sr Nt			2	1FE	2,299,218	95.389	2,193,956	2,300,000	2,299,302		70			3.100	3.104	AO	13,072	71,696	10/18/2017.	10/25/2027.
69362B	AY	8	PSEG Power LLC Sr Nt			1	2FE	3,530,520	101.096	3,538,374	3,500,000	3,509,513		(3,270)			4.150	4.043	MS	42,768	145,250	09/23/2011.	09/15/2021.
69362B	BA	9	PSEG Power LLC Sr Nt			1	2FE	2,731,900	102.070	2,551,748	2,500,000	2,636,353		(25,573)			4.300	3.085	MN	13,736	107,500	02/02/2015.	11/15/2023.
69370C	AA	8	PTC Inc Sr Nt			1	3FE	6,694,863	100.500	6,552,600	6,520,000	6,689,193		(5,669)			6.000	5.150	MN	49,987	132,300	12/19/2018.	05/15/2024.
695114	BZ	0	Pacificorp 1st Mtg Bd			1	1FE	10,005,200	111.509	11,150,900	10,000,000	10,004,357		(164)			5.250	5.246	JD	23,333	525,000	05/21/2010.	06/15/2035.
695114	CG	1	Pacificorp 1st Mtg Bd			1	1FE	995,950	124.723	1,247,225	1,000,000	996,715		90			6.250	6.280	AO	13,194	62,500	03/02/2009.	10/15/2037.
695114	CK	2	Pacificorp 1st Mtg Bd			1	1FE	1,453,599	100.080	1,406,127	1,405,000	1,405,233		(6,026)			5.500	5.054	JJ	35,632	77,275	01/16/2009.	01/15/2019.
695114	CL	0	Pacificorp 1st Mtg Bd			1	1FE	2,931,660	120.058	3,601,749	3,000,000	2,942,818		1,418			6.000	6.167	JJ	83,000	180,000	03/02/2009.	01/15/2039.
70213H	AC	2	Partners Healthcare Syst Nt			1	1FE	10,000,000	97.471	9,747,090	10,000,000	10,000,000					4.117	4.117	JJ	205,850	411,700	01/21/2015.	07/01/2055.
70213H	AD	0	Partners Healthcare Syst Nt			1	1FE	7,200,000	90.925	6,546,593	7,200,000	7,200,000					3.765	3.765	JJ	135,540	137,799	12/14/2017.	07/01/2048.
71270Q	EB	8	Peoples United Bank Sr Nt				2FE	1,988,180	100.267	2,005,330	2,000,000	1,992,929		1,117			4.000	4.072	JJ	36,889	80,000	06/23/2014.	07/15/2024.
713448	CG	1	Pepsico Inc Sr Nt			1	1FE	17,034,920	98.527	16,749,641	17,000,000	17,015,682		(3,513)			2.750	2.726	MS	155,833	467,500	02/25/2013.	03/01/2023.
713448	CY	2	Pepsico Inc Sr Nt			1	1FE	29,570,690	100.498	29,144,304	29,000,000	29,398,178		(53,763)			3.500	3.265	JJ	462,389	1,015,000	08/25/2015.	07/17/2025.
713448	CZ	9	Pepsico Inc Sr Nt			1	1FE	18,722,340	106.616	19,190,952	18,000,000	18,681,621		(13,484)			4.600	4.358	JJ	377,200	828,000	10/01/2015.	07/17/2045.
713448	DD	7	Pepsico Inc Sr Nt			1	1FE	10,579,100	104.434	10,443,390	10,000,000	10,549,902		(10,773)			4.450	4.113	AO	95,181	445,000	02/19/2016.	04/14/2046.
713448	DN	5	Pepsico Inc Sr Nt			2	1FE	15,103,870	91.805	14,229,760	15,500,000	15,180,838		36,553			2.375	2.671	AO	86,918	368,125	11/09/2016.	10/06/2026.
713448	DV	7	Pepsico Inc Sr Nt	LS		1	1FE	14,437,215	97.759	14,175,055	14,500,000	14,439,086		1,137			4.000	4.025	MN	95,056	580,000	04/27/2017.	05/02/2047.
713448	DY	1	Pepsico Inc Sr Nt	LS		1	1FE	997,170	96.406	964,055	1,000,000	997,476		251			3.000	3.033	AO	6,333	30,417	10/05/2017.	10/15/2027.
717081	EA	7	Pfizer Inc Nt			1	1FE	20,325,340	96.554	19,793,550	20,500,000	20,357,956		15,525			3.000	3.099	JD	27,333	615,000	11/14/2016.	12/15/2026.
717081	ED	1	Pfizer Inc Nt				1FE	13,476,510	100.387	13,552,286	13,500,000	13,477,793		416			4.125	4.135	JD	24,750	556,875	11/14/2016.	12/15/2046.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
720198 AC 4	Piedmont Operating Partnership Sr Nt			1	2FE	13,926,750	96.830	14,524,470	15,000,000	14,432,688		114,224			3.400	4.351	JD	42,500	510,000	03/12/2014.	06/01/2023.
720198 AD 2	Piedmont Operating Partnership Sr Nt			1	2FE	2,658,641	100.779	2,595,059	2,575,000	2,637,721		(10,710)			4.450	3.926	MS	33,740	114,588	07/18/2017.	03/15/2024.
723484 AG 6	Pinnacle West Capital Corp Sr Nt			1	1FE	1,998,740	98.026	1,960,510	2,000,000	1,999,187		411			2.250	2.272	MN	3,875	45,000	11/28/2017.	11/30/2020.
74005P BD 5	Praxair Inc Sr Nt			1	1FE	14,975,700	89.927	13,489,005	15,000,000	14,978,396		568			3.550	3.559	MN	79,875	532,500	01/29/2015.	11/07/2042.
74005P BN 3	Praxair Inc Sr Nt			1	1FE	4,980,850	94.624	4,731,175	5,000,000	4,987,726		1,830			2.650	2.694	FA	53,736	132,500	01/29/2015.	02/05/2025.
74005P BQ 6	Praxair Inc Sr Nt	LS		1	1FE	60,078,400	97.594	58,556,640	60,000,000	60,055,694		(7,062)			3.200	3.185	JJ	805,333	1,920,000	10/07/2015.	01/30/2026.
740189 AG 0	Precision Castparts Corp Sr Nt			1	1FE	37,897,538	97.236	37,095,572	38,150,000	38,018,545		30,439			2.500	2.590	JJ	439,785	953,750	03/02/2016.	01/15/2023.
74052B AA 5	Premier Health Partners Nt Ser G			1	1FE	11,513,411	92.769	11,698,184	12,610,000	11,704,522		96,222			2.911	3.983	MN	46,904	367,077	12/21/2016.	11/15/2026.
74052B AB 3	Premier Health Partners Nt Ser G			1	1FE	7,000,000	87.529	6,127,023	7,000,000	7,000,000					3.992	3.992	MN	35,706	279,440	08/24/2016.	11/15/2046.
74170* AA 7	Prime Property Fd LLC Sr Nt Ser A			1	1	11,500,000	99.987	11,498,454	11,500,000	11,500,000					3.510	3.510	FA	144,641	403,650	08/22/2013.	08/22/2019.
74170* AN 9	Prime Property Fd LLC Sr Nt Ser M			1	1	7,000,000	95.885	6,711,937	7,000,000	7,000,000					3.150	3.150	JJ	107,800	220,500	01/05/2017.	01/05/2027.
74170* AP 4	Prime Property Fd LLC Sr Nt Ser N				1	7,000,000	94.857	6,640,016	7,000,000	7,000,000					3.250	3.250	JJ	111,222	227,500	01/05/2017.	01/05/2029.
74170* AR 0	Prime Property Fd LLC Sr Nt Ser P				1	10,000,000	97.644	9,764,411	10,000,000	10,000,000					3.480	3.480	AO	77,333	348,000	10/11/2017.	10/11/2027.
74170* AV 1	Prime Property Fd LLC Sr Nt				1Z	10,000,000	105.186	10,518,609	10,000,000	10,000,000					4.480	4.480	MN	65,956		11/08/2018.	11/08/2030.
74256L AU 3	Principal LFE GLB Fnd II Nt				1FE	16,790,888	95.981	16,316,838	17,000,000	16,831,010		20,061			3.000	3.152	AO	103,417	510,000	08/18/2017.	04/18/2026.
74264* AC 0	PRISA LHC LLC Sr Nt Ser A			1	1	7,000,000	99.525	6,966,766	7,000,000	7,000,000					3.750	3.750	AO	65,625	262,500	04/01/2016.	04/01/2026.
742718 EV 7	Procter & Gamble Co Sr Nt	LS			1FE	5,987,580	95.760	5,745,618	6,000,000	5,989,101		1,101			2.850	2.874	FA	66,500	171,000	08/09/2017.	08/11/2027.
742741 AA 9	Procter & Gamble ESOP Deb Ser A			4	1FE	1,835,162	106.034	1,477,109	1,393,050	1,482,033		(45,094)			9.360	3.072	JJ	65,195	130,389	07/20/2011.	01/01/2021.
74275@ AA 9	PRISA II LHC LLC Sr Nt Ser A				2	30,000,000	101.133	30,339,777	30,000,000	30,000,000					4.350	4.350	FA	485,750	1,320,000	12/27/2017.	02/17/2025.
74340X BE 0	Prologis LP Sr Nt			1	1FE	46,668,530	100.501	47,235,611	47,000,000	46,760,100		30,172			3.750	3.836	MN	293,750	1,762,500	11/12/2015.	11/01/2025.
74340X BH 3	Prologis LP Sr Nt			1	1FE	13,904,800	101.805	14,252,630	14,000,000	13,908,264		3,464			3.875	3.957	MS	159,736	128,090	06/11/2018.	09/15/2028.
74340X BJ 9	Prologis LP Sr Nt			1	1FE	16,372,752	101.466	16,754,115	16,512,000	16,373,227		475			4.375	4.426	MS	212,707	170,567	06/13/2018.	09/15/2048.
743756 AC 2	Prov St Joseph Health Obl Unsecured			1	1FE	15,000,000	93.112	13,966,845	15,000,000	15,000,000					3.744	3.744	AO	140,400	561,600	09/20/2016.	10/01/2047.
743756 AE 8	Prov St Joseph Health Obl Unsecured Ser			1	1FE	15,000,000	95.254	14,288,055	15,000,000	15,000,000					3.930	3.930	AO	147,375	384,813	01/30/2018.	10/01/2048.
744448 CC 3	Public Svc Co CO 1st Mtg Bd	LS		1	1FE	3,242,430	100.701	3,021,039	3,000,000	3,041,260		(98,297)			5.125	1.780	JD	12,813	153,750	12/05/2016.	06/01/2019.
744448 CD 1	Public Svc Co CO 1st Mortgage Bond			2	1FE	2,071,140	100.455	2,009,108	2,000,000	2,028,984		(20,639)			3.200	2.121	MN	8,178	64,000	12/05/2016.	11/15/2020.
744448 CK 5	Public Svc Co CO 1st Mtg Bd			1	1FE	8,836,240	101.953	8,156,248	8,000,000	8,786,598		(18,648)			4.300	3.697	MS	101,289	344,000	03/29/2016.	03/15/2044.
744448 CM 1	Public Svc Co CO 1st Mtg Bd			1	1FE	4,948,000	88.215	4,410,725	5,000,000	4,950,592		1,040			3.550	3.607	JD	7,889	177,500	06/06/2016.	06/15/2046.
744448 CP 4	Public Svc Co CO Sr Nt 1st Mtg			1	1FE	6,984,950	101.222	7,085,526	7,000,000	6,985,582		632			3.700	3.726	JD	11,511	125,183	06/14/2018.	06/15/2028.
74456Q BK 1	Public Svc Elec & Gas Sr Nt			1	1FE	9,952,000	97.732	9,773,170	10,000,000	9,970,143		4,570			3.050	3.106	MN	38,972	305,000	11/04/2014.	11/15/2024.
74456Q BM 7	Public Svc Elec & Gas Nt Ser K			1	1FE	5,999,674	96.473	5,971,679	6,190,000	6,011,292		3,641			4.050	4.233	MN	41,783	250,695	09/16/2015.	05/01/2045.
74456Q BT 2	Public Svc Elec & Gas 1st Mtg			1	1FE	7,994,160	91.192	7,295,384	8,000,000	7,994,245		82			3.600	3.604	JD	24,000	284,000	12/04/2017.	12/01/2047.
74834L AN 0	Quest Diagnostics Inc Co Gtd Nt			1	2FE	19,774,384	115.960	21,218,379	18,298,000	19,533,747		(35,971)			6.950	6.318	JJ	635,856	1,271,711	10/05/2010.	07/01/2037.
74834L AQ 3	Quest Diagnostics Inc Co Gtd Nt			1	2FE	1,944,560	102.995	2,059,904	2,000,000	1,953,005		1,097			5.750	5.947	JJ	48,236	115,000	11/12/2009.	01/30/2040.
74836J AF 0	Questar Market Resources Sr Nt			1	3FE	1,996,440	100.625	2,012,500	2,000,000	1,999,473		422			6.800	6.824	MS	45,333	136,000	08/24/2009.	03/01/2020.
74986@ AV 3	RREEF America REIT II Inc Sr Nt Ser A			1	1	25,000,000	100.235	25,058,662	25,000,000	25,000,000					3.850	3.850	JJ	470,556	962,500	01/05/2016.	01/05/2026.
74986@ AZ 4	RREEF America REIT II Inc Sr Unsec Nt Se				1Z	5,000,000	101.607	5,080,347	5,000,000	5,000,000					4.190	4.190	AO	39,572		10/23/2018.	10/23/2029.
74986@ BA 8	RREEF America REIT II Inc Sr Unsec Nt Se				1Z	4,000,000	101.893	4,075,727	4,000,000	4,000,000					4.240	4.240	AO	32,036		10/23/2018.	10/23/2030.
751277 AQ 7	Ralston-Purina Group Deb				1FE	2,771,120	114.800	2,296,008	2,000,000	2,190,021		(54,626)			8.625	5.283	FA	65,167	172,500	01/28/2004.	02/15/2022.
75524R AA 7	RBS Citizens Financial Grp Inc Sr Nt				2FE	5,073,400	100.514	5,025,720	5,000,000	5,043,064		(10,510)			4.150	3.900	MS	53,604	207,500	12/21/2015.	09/28/2022.
756109 AQ 7	Realty Income Corp Sr Nt			1	1FE	1,527,555	100.167	1,502,508	1,500,000	1,520,873		(3,349)			3.875	3.596	JJ	26,802	58,125	12/13/2016.	07/15/2024.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
756109 AR 5	Realty Income Corp Sr Nt			1	1FE	39,690,177	100.597	38,729,653	38,500,000	39,487,902		(111,429)			4.125	3.732	AO	335,271	1,588,125	03/08/2017.	10/15/2026.
756109 AS 3	Realty Income Corp Sr Nt			1	1FE	9,590,110	92.975	9,297,460	10,000,000	9,652,215		36,693			3.000	3.499	JJ	138,333	300,000	05/02/2017.	01/15/2027.
756109 AU 8	Realty Income Corp Sr Nt			1	1FE	12,472,250	96.908	12,113,500	12,500,000	12,475,219		2,969			3.650	3.676	JJ	210,382	277,552	11/29/2017.	01/15/2028.
758202 AG 0	Reed Elsevier Cap Inc Co Gtd Nt			1	2FE	1,014,920	100.173	1,001,726	1,000,000	1,000,082		(2,099)			8.625	8.401	JJ	39,771	86,250	01/14/2009.	01/15/2019.
75884R AV 5	Regency Centers LP Sr Nt	LS		2	2FE	5,482,235	95.595	5,257,747	5,500,000	5,485,199		1,548			3.600	3.639	FA	82,500	198,000	01/19/2017.	02/01/2027.
75884R AW 3	Regency Centers LP Sr Nt	LS		2	2FE	14,866,500	93.468	14,020,230	15,000,000	14,870,905		2,275			4.400	4.454	FA	275,000	660,000	01/17/2017.	02/01/2047.
760759 AK 6	Republic Services Inc Co Gtd Nt			1	2FE	6,994,400	120.376	8,426,341	7,000,000	6,995,482		101			6.200	6.206	MS	144,667	434,000	08/05/2010.	03/01/2040.
760759 AN 0	Republic Services Inc Sr Nt			1	2FE	1,703,790	116.264	1,743,954	1,500,000	1,703,176		(614)			5.700	4.714	MN	10,925		11/15/2018.	05/15/2041.
760759 AR 1	Republic Services Inc Sr Nt			1	2FE	5,104,150	94.323	4,716,160	5,000,000	5,080,748		(9,607)			2.900	2.661	JJ	72,500	145,000	07/01/2016.	07/01/2026.
760759 AS 9	Republic Services Inc Sr Nt			1	2FE	14,145,720	95.794	14,369,040	15,000,000	14,154,481		8,761			3.375	4.141	MN	64,688		11/20/2018.	11/15/2027.
760759 AT 7	Republic Services Inc Sr Nt			1	2FE	29,636,310	100.065	30,019,380	30,000,000	29,639,718		3,408			3.950	4.105	MN	151,417		12/18/2018.	05/15/2028.
76169# AL 7	Reyes Holdings LLC Sr Nt Ser B				2Z	42,000,000	102.562	43,076,245	42,000,000	42,000,000					4.410	4.410	JD	92,610		12/13/2018.	12/13/2025.
771196 BE 1	Roche Hldgs Inc Sr Nt			1	1FE	10,150,300	100.318	10,031,840	10,000,000	10,093,494		(14,625)			3.350	3.171	MS	84,681	335,000	11/13/2014.	09/30/2024.
771196 BH 4	Roche Hldgs Inc Sr Nt			1	1FE	14,273,220	101.209	14,675,363	14,500,000	14,290,479		4,483			4.000	4.091	MN	53,167	580,000	11/13/2014.	11/28/2044.
771196 BK 7	Roche Hldgs Inc Sr Nt			1	1FE	16,846,330	94.606	16,083,003	17,000,000	16,885,508		13,847			2.625	2.726	MN	57,021	446,250	02/22/2016.	05/15/2026.
771196 BP 6	Roche Hldgs Inc Sr Nt	LS		1	1FE	29,985,000	100.754	30,226,170	30,000,000	29,985,368		368			3.625	3.631	MS	314,167		09/10/2018.	09/17/2028.
774341 AK 7	Rockwell Collins Sr Nt			1	2FE	47,108,250	93.869	44,118,289	47,000,000	47,090,883		(10,065)			3.500	3.471	MS	484,361	1,645,000	04/19/2017.	03/15/2027.
774341 AL 5	Rockwell Collins Sr Nt			1	2FE	8,404,905	91.994	7,727,504	8,400,000	8,404,789		(100)			4.350	4.346	AO	77,140	365,400	03/29/2017.	04/15/2047.
779382 AP 5	Rowan Companies Inc Co Gtd Nt			1	4FE	7,593,540	82.500	5,775,000	7,000,000	7,237,211		(63,909)			4.875	3.807	JD	28,438	341,250	11/27/2012.	06/01/2022.
780153 AG 7	Royal Caribbean Cruises Ltd Sr Nt				2FE	8,510,688	118.822	8,644,286	7,275,000	8,241,015		(83,276)			7.500	5.568	AO	115,188	545,625	08/26/2015.	10/15/2027.
780153 AU 6	Royal Caribbean Cruises Ltd Hgh Yld Bd			1	2FE	11,032,125	105.040	11,134,208	10,600,000	10,843,758		(56,506)			5.250	4.593	MN	71,108	556,500	02/29/2016.	11/15/2022.
780153 AW 2	Royal Caribbean Cruises Ltd Sr Nt			1	2FE	35,861,403	92.475	33,290,820	36,000,000	35,872,423		10,453			3.700	3.746	MS	392,200	1,061,900	11/30/2017.	03/15/2028.
78409V AD 6	S&P Global Inc Sr Nt			1	1FE	36,166,230	101.824	34,620,296	34,000,000	35,826,501		(263,541)			4.000	3.044	JD	60,444	1,360,000	09/12/2017.	06/15/2025.
78409V AK 0	S&P Global Inc Sr Nt			1	1FE	26,782,700	103.174	25,793,500	25,000,000	26,585,133		(187,484)			4.400	3.359	FA	415,556	1,100,000	02/07/2018.	02/15/2026.
78409V AM 6	S&P Global Inc Sr Nt			2	1FE	14,192,884	94.068	13,733,972	14,600,000	14,229,851		29,130			2.950	3.309	JJ	190,226	383,500	10/30/2018.	01/22/2027.
78409V AN 4	S&P Global Inc Sr Nt			1	1FE	58,551,477	98.286	57,703,417	58,710,000	58,555,442		3,965			4.500	4.515	MN	337,583	1,306,298	08/29/2018.	05/15/2048.
78446@ AA 4	SL Green Realty Corp Sr Nt			1	2FE	60,000,000	98.161	58,896,440	60,000,000	60,000,000					4.270	4.270	JD	99,633	2,562,000	12/17/2015.	12/17/2025.
784710 AA 3	SSM Health Care Sr Nt Ser A			1	1FE	35,883,879	99.182	35,060,766	35,350,000	35,825,127		(48,939)			3.823	3.630	JD	112,619	1,351,431	02/08/2018.	06/01/2027.
785592 AD 8	Sabine Pass Liquefaction Hgh Yld Corp			1	2FE	6,315,000	105.358	6,321,486	6,000,000	6,214,649		(44,255)			5.625	4.693	AO	71,250	337,500	08/24/2016.	04/15/2023.
785592 AH 9	Sabine Pass Liquefaction Hgh Yld Corp 1s			1	2FE	2,687,500	105.149	2,628,725	2,500,000	2,614,582		(32,455)			6.250	4.691	MS	46,007	156,250	09/06/2016.	03/15/2022.
785592 AJ 5	Sabine Pass Liquefaction 1st Lien			1	2FE	1,095,000	104.336	1,043,357	1,000,000	1,071,648		(12,296)			5.750	4.182	MN	7,347	57,500	01/18/2017.	05/15/2024.
785592 AM 8	Sabine Pass Liquefaction 1st Lien Nt			1	2FE	2,711,960	103.846	2,596,150	2,500,000	2,666,181		(24,145)			5.625	4.339	MS	46,875	140,625	01/20/2017.	03/01/2025.
785592 AS 5	Sabine Pass Liquefaction 1st Lien Nt			1	2FE	14,826,062	100.334	14,749,098	14,700,000	14,821,476		(3,336)			5.000	4.869	MS	216,417	210,000	11/14/2018.	03/15/2027.
785592 AU 0	Sabine Pass Liquefaction 1st Lien Nt			1	2FE	14,919,366	95.652	14,347,785	15,000,000	14,926,043		5,745			4.200	4.265	MS	185,500	630,000	02/20/2018.	03/15/2028.
785592 AV 8	Sabine Pass Liquefaction 1st Lien Nt			1	2FE	20,066,953	105.880	19,376,113	18,300,000	19,782,653		(176,664)			5.875	4.511	JD	2,986	1,075,125	05/11/2017.	06/30/2026.
79546V AL 0	Sally Holdings Sr Nt	LS		1	3FE	27,732,875	92.000	25,070,000	27,250,000	27,610,451		(42,083)			5.625	5.393	JD	127,734	1,532,813	02/09/2016.	12/01/2025.
81211K AX 8	Sealed Air Corp Sr Nt			1	3FE	22,871,620	98.750	21,742,775	22,018,000	22,716,547		(85,014)			5.500	4.934	MS	356,569	784,190	12/20/2018.	09/15/2025.
816851 AY 5	Sempra Energy Sr Nt	LS		1	2FE	59,950,740	96.455	57,872,760	60,000,000	59,964,092		4,480			3.750	3.760	MN	287,500	2,250,000	11/13/2015.	11/15/2025.
81725W AG 8	Sensata Technologies BV Sr Nt				3FE	3,943,750	97.250	3,890,000	4,000,000	3,968,335		5,714			4.875	5.063	AO	41,167	201,000	04/16/2014.	10/15/2023.
81725W AH 6	Sensata Technologies BV Sr Nt			1	3FE	1,595,625	98.500	1,477,500	1,500,000	1,561,363		(8,920)			5.625	4.812	MN	14,063	86,625	11/06/2014.	11/01/2024.
81725W AJ 2	Sensata Technologies BV Sr Nt			1	3FE	9,025,000	94.000	8,460,000	9,000,000	9,017,501		(2,138)			5.000	4.966	AO	112,500	463,500	03/19/2015.	10/01/2025.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
817565 CB 8	Service Corp Intl Sr Nt			1	3FE	9,463,625	99.000	8,910,000	9,000,000	9,274,811		(89,002)			5.375	4.226	MN	61,813	483,750	03/30/2017.	05/15/2024.
817565 CD 4	Service Corp Intl Sr Nt			1	3FE	11,399,710	94.000	10,689,752	11,372,077	11,395,524		(4,015)			4.625	4.579	JD	23,376	530,342	02/07/2018.	12/15/2027.
827048 AU 3	Silgan Holdings Inc Sr Nt			1	3FE	15,407,638	93.250	14,994,600	16,080,000	15,439,684		32,046			4.750	5.517	MS	224,897	263,863	10/22/2018.	03/15/2025.
83001A AB 8	Six Flags Entertainment Sr Nt			2	3FE	8,656,875	94.250	8,058,375	8,550,000	8,627,940		(19,595)			4.875	4.596	JJ	174,830	416,813	06/22/2017.	07/31/2024.
83001A AC 6	Six Flags Entertainment Sr Nt			1	3FE	9,862,900	94.250	9,208,225	9,770,000	9,838,856		(15,643)			5.500	5.333	AO	113,441	428,175	07/24/2018.	04/15/2027.
832696 AK 4	Smucker JM Co Sr Nt			1	2FE	9,799,191	96.015	9,601,470	10,000,000	9,860,246		19,671			3.500	3.755	MS	103,056	350,000	10/13/2015.	03/15/2025.
832696 AM 0	Smucker JM Co Sr Nt			1	2FE	23,384,269	91.398	22,141,262	24,225,000	23,478,818		30,581			4.250	4.520	MS	303,149	1,029,563	10/13/2015.	03/15/2035.
832696 AP 3	Smucker JM Co Sr Nt			1	2FE	3,364,236	87.021	3,065,753	3,523,000	3,373,097		2,856			4.375	4.657	MS	45,383	154,131	10/13/2015.	03/15/2045.
832696 AQ 1	Smucker JM Co Sr Nt	LS		1	2FE	1,998,440	99.120	1,982,402	2,000,000	1,999,266		773			2.200	2.240	JD	3,056	43,878	12/04/2017.	12/06/2019.
83379# AC 9	Sodexo Inc Gtd Sr Nt Ser C			1	1	9,000,000	101.385	9,124,657	9,000,000	9,000,000					3.990	3.990	MS	116,708	359,100	03/04/2014.	03/04/2024.
834423 AA 3	Solvay Finance Sr Nt			1	2FE	3,999,440	99.946	3,997,836	4,000,000	3,999,774		112			3.400	3.403	JD	10,578	136,000	11/30/2015.	12/03/2020.
842434 CM 2	Southern CA Gas Co 1st Mtg			1	1FE	7,472,550	99.286	7,446,413	7,500,000	7,483,325		2,627			3.150	3.193	MS	69,563	236,250	09/08/2014.	09/15/2024.
842434 CQ 3	Southern CA Gas Co 1st Mtg			1	1FE	5,776,601	93.814	5,277,038	5,625,000	5,742,548		(14,306)			2.600	2.293	JD	6,500	146,250	07/25/2016.	06/15/2026.
8426EP AB 4	Southern CO Gas Capital Sr Nt			1	2FE	21,545,615	87.537	18,820,477	21,500,000	21,544,099		(873)			3.950	3.938	AO	212,313	849,250	09/08/2016.	10/01/2046.
84756N AE 9	Spectra Energy Partners Nt			1	2FE	13,832,358	109.165	14,464,310	13,250,000	13,786,937		(10,150)			5.950	5.642	MS	210,233	788,375	12/09/2013.	09/25/2043.
85253# AG 6	STAG Industrial Sr Nt Series B			2	2	10,000,000	99.582	9,958,203	10,000,000	10,000,000					4.100	4.100	JD	20,500	205,000	06/13/2018.	06/13/2025.
854502 AC 5	Stanley Black & Decker Inc Co Gtd Nt			1	1FE	5,993,880	100.442	6,026,496	6,000,000	5,998,017		637			3.400	3.412	JD	17,000	204,000	11/17/2011.	12/01/2021.
857477 AN 3	State Street Corp Sr Nt				1FE	5,359,953	99.049	5,269,391	5,320,000	5,347,217		(4,086)			3.300	3.205	JD	7,315	175,560	09/18/2015.	12/16/2024.
857477 AT 0	State Street Corp Sr Nt				1FE	32,955,780	99.750	32,917,566	33,000,000	32,968,975		4,080			3.550	3.566	FA	432,804	1,171,500	08/13/2015.	08/18/2025.
857477 BD 4	State Street Corp Fix to Flt Sr Nt			2	1FE	47,613,696	103.219	49,029,025	47,500,000	47,612,954		(742)			4.141	4.112	JD	152,987		11/29/2018.	12/03/2029.
858119 BF 6	Steel Dynamics Inc Sr Nt			1	3FE	10,381,270	94.750	9,661,658	10,197,000	10,344,091		(23,637)			5.000	4.709	JD	22,660	472,350	10/19/2018.	12/15/2026.
858119 BH 2	Steel Dynamics Inc Sr Nt			1	3FE	14,554,642	91.875	13,850,156	15,075,000	14,565,702		11,060			4.125	4.698	MS	183,098	290,479	11/19/2018.	09/15/2025.
85915# AE 1	Stericycle Inc Sr Nt Ser B			2	2	10,000,000	100.995	10,099,455	10,000,000	10,000,000					4.470	4.470	AO	94,367	484,083	10/15/2010.	10/15/2020.
863667 AN 1	Stryker Corp Sr Nt	LS		1	1FE	11,967,384	96.160	11,539,140	12,000,000	11,975,443		2,939			3.500	3.532	MS	123,667	420,000	03/03/2016.	03/15/2026.
86765B AG 4	Sunoco Logistics Ptnrs Op LP Co Gtd Nt			1	2FE	4,986,600	101.927	5,096,330	5,000,000	4,998,125		1,578			5.500	5.535	FA	103,889	275,000	02/18/2010.	02/15/2020.
86765B AH 2	Sunoco Logistics Ptnrs Op LP Co Gtd Nt			1	2FE	27,970,650	105.413	29,515,528	28,000,000	27,974,635		507			6.850	6.858	FA	724,578	1,918,000	03/03/2010.	02/15/2040.
86765B AJ 8	Sunoco Logistics Ptnrs Op LP Co Gtd Nt	LS		1	2FE	3,997,920	101.546	4,061,840	4,000,000	3,999,304		203			4.650	4.656	FA	70,267	186,000	07/28/2011.	02/15/2022.
86787E AX 5	SunTrust Bank Sr Nt	LS		2	1FE	5,000,000	99.701	4,985,040	5,000,000	5,000,000					3.502	3.502	FA	75,390		07/24/2018.	08/02/2022.
86787G AJ 1	SunTrust Bank Sub Nt				2FE	18,811,083	94.758	17,909,168	18,900,000	18,831,657		8,048			3.300	3.356	MN	79,695	623,700	05/12/2016.	05/15/2026.
867914 BK 8	SunTrust Bank Sr Nt				2FE	6,984,810	99.135	6,939,443	7,000,000	6,993,141		3,021			2.900	2.947	MS	66,539	203,000	02/29/2016.	03/03/2021.
870836 AC 7	Swiss Bank Corp-NY Sub Nt				2FE	1,244,880	115.762	1,157,619	1,000,000	1,155,252		(19,849)			7.500	4.713	JJ	34,583	75,000	01/17/2014.	07/15/2025.
871829 AM 9	Sysco Corp Sr Nt			1	2FE	5,023,500	100.324	5,016,175	5,000,000	5,000,637		(2,947)			5.375	5.313	MS	77,639	268,750	04/06/2009.	03/17/2019.
871829 AN 7	Sysco Corp Nt			1	2FE	2,595,875	121.688	3,042,205	2,500,000	2,581,409		(1,948)			6.625	6.337	MS	47,847	165,625	04/13/2009.	03/17/2039.
871829 AY 3	Sysco Corp Sr Nt			1	2FE	19,168,950	102.033	19,386,289	19,000,000	19,168,841		(437)			4.850	4.790	AO	230,375	485,000	10/17/2018.	10/01/2045.
871829 AZ 0	Sysco Corp Sr Nt			1	2FE	8,000,000	97.512	7,800,960	8,000,000	8,000,000					3.750	3.750	AO	75,000	300,000	09/23/2015.	10/01/2025.
871829 BF 3	Sysco Corp Sr Nt			1	2FE	7,035,900	93.792	7,034,400	7,500,000	7,045,085		9,185			3.250	4.099	JJ	112,396		10/17/2018.	07/15/2027.
871829 BH 9	Sysco Corp Sr Nt			1	2FE	5,751,900	94.918	5,695,056	6,000,000	5,752,831		931			4.450	4.711	MS	78,617		10/17/2018.	03/15/2048.
872287 AF 4	TCI Communications Inc Deb				1FE	4,910,610	121.491	4,859,644	4,000,000	4,444,585		(48,883)			7.875	5.938	FA	119,000	315,000	08/25/2005.	02/15/2026.
87264A AN 5	T-Mobile USA Inc Sr Nt			1	3FE	2,315,250	101.000	2,171,500	2,150,000	2,246,187		(40,342)			6.375	4.249	MS	45,688	145,985	04/04/2017.	03/01/2025.
87264A AP 0	T-Mobile USA Inc Sr Nt			1	3FE	19,391,250	102.000	18,003,000	17,650,000	18,902,941		(311,914)			6.500	4.363	JJ	529,010	1,216,850	01/03/2018.	01/15/2026.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87264A AU 9	T-Mobile USA Inc Sr Nt			1	3FE	3,000,000	91.750	2,752,500	3,000,000	3,000,000					4.500	4.500	FA	56,250	73,865	01/22/2018.	02/01/2026.
87264A AV 7	T-Mobile USA Inc Sr Nt			1	3FE	21,313,338	90.500	19,267,450	21,290,000	21,307,095		(6,242)			4.750	4.728	FA	421,365	523,843	09/07/2018.	02/01/2028.
87305Q CH 2	TTX Co Sr Nt			1	1FE	17,005,465	99.504	16,915,748	17,000,000	17,004,164		(608)			3.600	3.595	JJ	282,200	612,000	11/13/2014.	01/15/2025.
87318* AA 2	TWE USA Partnership Sr Nt Ser A				2FE	20,000,000	97.934	19,586,736	20,000,000	20,000,000					3.720	3.720	JD	8,267	744,000	06/27/2017.	06/27/2027.
87318* AB 0	TWE USA Partnership Sr Nt Ser B				2FE	10,000,000	97.624	9,762,427	10,000,000	10,000,000					3.820	3.820	JD	4,244	382,000	06/27/2017.	06/27/2029.
87612B BB 7	Targa Resources Partners Sr Nt			1	3FE	11,026,730	93.750	10,709,063	11,423,000	11,030,891		4,161			5.125	5.802	FA	243,929		12/06/2018.	02/01/2025.
87612B BG 6	Targa Resources Partners Sr Nt			1	3FE	1,870,159	90.500	1,737,600	1,920,000	1,870,988		829			5.000	5.360	JJ	44,267		11/01/2018.	01/15/2028.
87875U AK 8	Teco Finance Inc Gtd Nt			1	2FE	1,991,820	102.265	2,045,304	2,000,000	1,998,783		959			5.150	5.203	MS	30,328	103,000	03/05/2010.	03/15/2020.
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt			1	2FE	834,591	103.966	867,690	834,591	834,591					6.125	6.172	MJSD	142	51,119	10/09/2003.	03/30/2023.
880349 AR 6	Tenneco Automotive Inc Sr Nt			1	3FE	3,983,007	76.925	3,040,845	3,953,000	3,979,193		(3,814)			5.000	4.854	JJ	91,139	98,825	03/02/2018.	07/15/2026.
883556 AZ 5	Thermo Fisher Scientific Inc Sr Nt			1	2FE	7,984,720	100.294	8,023,536	8,000,000	7,995,447		1,627			3.600	3.623	FA	108,800	288,000	08/09/2011.	08/15/2021.
883556 BF 8	Thermo Fisher Scientific Inc Sr Nt			1	2FE	19,946,000	101.298	20,259,520	20,000,000	19,970,930		5,033			4.150	4.182	FA	345,833	830,000	12/04/2013.	02/01/2024.
883556 BX 9	Thermo Fisher Scientific Inc Sr Nt			1	2FE	13,201,979	92.936	12,360,528	13,300,000	13,213,697		8,534			3.200	3.287	FA	160,782	426,782	08/10/2017.	08/15/2027.
883556 BY 7	Thermo Fisher Scientific Inc Sr Nt			2	2FE	21,346,200	92.548	19,990,260	21,600,000	21,352,304		4,444			4.100	4.169	FA	334,560	888,060	08/10/2017.	08/15/2047.
88642R AA 7	Tidewater Inc 1st Lien Sr Sec Nt			1	4	1,795,256	99.000	1,738,194	1,755,752	1,795,256					8.000	7.526	FMAN	23,410	140,460	07/31/2017.	08/01/2022.
887315 BN 8	Time Warner Companies Inc Co Gtd Nt			1	2FE	2,795,162	118.329	2,751,149	2,325,000	2,679,517		(25,934)			6.625	4.746	MN	19,682	154,031	02/11/2014.	05/15/2029.
887317 AE 5	Time Warner Inc Co Gtd Nt			1	2FE	10,298,900	106.044	10,604,380	10,000,000	10,258,765		(5,950)			6.200	5.983	MS	182,556	620,000	05/21/2010.	03/15/2040.
887317 AS 4	Time Warner Inc Sr Nt	LS		1	2FE	4,159,640	96.388	3,855,536	4,000,000	4,147,170		(2,881)			5.350	5.088	JD	9,511	214,000	02/12/2014.	12/15/2043.
887317 AW 5	Time Warner Inc Sr Nt			1	2FE	22,606,700	94.712	21,783,806	23,000,000	22,720,180		37,031			3.600	3.812	JJ	381,800	828,000	11/04/2015.	07/15/2025.
887317 AX 3	Time Warner Inc Sr Nt			1	2FE	987,280	89.727	897,270	1,000,000	988,083		214			4.850	4.931	JJ	22,364	48,500	06/02/2015.	07/15/2045.
88732J AN 8	Time Warner Cable Inc Sr Nt			1	2FE	5,111,600	108.406	5,420,275	5,000,000	5,095,673		(2,220)			7.300	7.117	JJ	182,500	365,000	02/03/2009.	07/01/2038.
88732J AU 2	Time Warner Cable Inc Co Gtd Nt			1	2FE	6,905,990	101.613	6,604,819	6,500,000	6,846,829		(8,178)			6.750	6.283	JD	19,500	438,750	09/02/2009.	06/15/2039.
887389 E@ 9	Timken Co Sr Nt				2	24,046,000	96.822	22,205,070	22,934,000	22,934,000				(1,076,000)	2.020	2.020	MS	146,701	484,073	09/07/2017.	09/07/2027.
889184 AA 5	Toledo Hospital/The Sr Nt			1	2FE	11,000,000	88.987	9,788,570	11,000,000	11,000,000					4.982	4.982	MN	70,025	548,020	09/23/2015.	11/15/2045.
89233P 4C 7	Toyota Motor Credit Corp MT Nt			1	1FE	3,845,799	102.004	3,709,867	3,637,000	3,676,103		(25,618)			4.500	3.736	JD	6,365	163,665	07/20/2011.	06/17/2020.
89233P 4S 2	Toyota Motor Credit Corp Sr Nt	LS		1	1FE	12,281,561	102.830	11,414,130	11,100,000	11,399,148		(141,419)			4.250	2.871	JJ	222,771	471,750	05/08/2012.	01/11/2021.
89236T EU 5	Toyota Motor Credit Corp Sr Nt MTN				1FE	2,998,800	100.015	3,000,450	3,000,000	2,999,079		279			2.950	2.964	AO	19,175	44,250	04/10/2018.	04/13/2021.
893830 AZ 2	Transocean Sedco Co Gtd Nt			1	5FE	6,036,500	83.250	4,162,500	5,000,000	5,953,123		(12,612)			9.350	7.584	JD	20,778	467,500	02/07/2012.	12/15/2041.
89469A AC 8	TreeHouse Foods Inc Sr Nt	LS		1	4FE	33,733,000	99.000	32,571,000	32,900,000	33,379,081		(139,818)			6.000	5.479	FA	745,733	1,974,000	05/23/2017.	02/15/2024.
89838Q AA 1	Boston University Sr Nt Sec			1	1FE	9,000,000	100.307	9,027,585	9,000,000	9,000,000					4.061	4.061	AO	136,044		08/15/2018.	10/01/2048.
90131H AB 1	21st Century Fox America Sr Nt			1	2FE	5,048,550	115.406	5,770,310	5,000,000	5,045,117		(864)			5.400	5.334	AO	67,500	270,000	01/23/2014.	10/01/2043.
90131H AP 0	21st Century Fox America Sr Nt			1	2FE	7,653,281	103.606	7,770,443	7,500,000	7,551,085		(29,454)			5.650	5.206	FA	160,083	423,750	04/06/2015.	08/15/2020.
90131H BQ 7	21st Century Fox America Sr Nt			1	2FE	23,021,161	124.183	24,836,620	20,000,000	22,786,799		(67,479)			6.150	5.091	FA	464,667	1,230,000	04/06/2015.	02/15/2041.
902494 AX 1	Tyson Foods Inc Sr Nt			1	2FE	19,055,468	99.420	18,765,544	18,875,000	18,985,277		(17,356)			3.950	3.833	FA	281,657	745,563	09/02/2014.	08/15/2024.
902494 AY 9	Tyson Foods Inc Sr Nt			1	2FE	17,123,270	97.574	15,611,856	16,000,000	17,063,336		(21,739)			5.150	4.697	FA	311,289	824,000	05/16/2016.	08/15/2044.
902494 BC 6	Tyson Foods Inc Sr Nt			1	2FE	7,488,990	93.194	7,455,544	8,000,000	7,499,241		10,251			3.550	4.450	JD	22,878	142,000	10/17/2018.	06/02/2027.
902494 BD 4	Tyson Foods Inc Sr Nt			1	2FE	3,001,716	87.623	2,628,690	3,000,000	3,001,660		(36)			4.550	4.546	JD	10,996	136,500	05/23/2017.	06/02/2047.
902494 BH 5	Tyson Foods Inc Sr Nt			1	2FE	9,459,530	95.960	9,116,191	9,500,000	9,459,683		153			5.100	5.128	MS	125,163		09/25/2018.	09/23/2048.
90261X HK 1	Swiss Bank Corp-NY Sr Nt				1FE	9,962,800	99.008	9,900,810	10,000,000	9,990,124		7,808			2.350	2.432	MS	62,014	235,000	05/27/2015.	03/26/2020.
90265E AG 5	UDR Inc Co Gtd Nt			1	2FE	9,032,525	102.703	8,729,789	8,500,000	8,688,281		(57,639)			4.625	3.842	JJ	186,734	393,125	05/08/2012.	01/10/2022.
90265E AK 6	UDR Inc Sr Nt			1	2FE	3,990,800	99.690	3,987,584	4,000,000	3,993,444		830			4.000	4.028	AO	40,000	160,000	09/15/2015.	10/01/2025.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
90290M AB 7	US Foods Inc Sr Nt			2	4FE	2,340,000	97.250	2,188,125	2,250,000	2,304,843		(20,588)			5.875	4.810	JD	5,875	132,188	03/29/2017.	06/15/2024.
904764 AQ 0	Unilever Cap Corp Sr Nt			1	1FE	23,724,720	99.875	23,969,952	24,000,000	23,990,609		52,578			2.200	2.424	MS	168,667	528,000	09/03/2013.	03/06/2019.
904764 AY 3	Unilever Cap Corp Sr Nt			1	1FE	39,384,400	95.464	38,185,760	40,000,000	39,473,926		54,529			2.900	3.080	MN	180,444	1,160,000	05/02/2017.	05/05/2027.
904764 BC 0	Unilever Cap Corp Sr Nt	LS		1	1FE	16,250,685	98.879	16,314,969	16,500,000	16,267,034		16,349			3.500	3.682	MS	158,813	288,750	03/19/2018.	03/22/2028.
906548 CN 0	Union Elec Co 1st Mtg Bd			1	1FE	11,053,393	97.392	10,810,468	11,100,000	11,053,941		548			4.000	4.024	AO	111,000	215,833	04/03/2018.	04/01/2048.
907818 DT 2	Union Pacific Corp Sr Nt			1	1FE	7,695,800	103.617	7,253,197	7,000,000	7,654,694		(14,484)			4.821	4.213	FA	140,613	337,470	01/08/2016.	02/01/2044.
907818 DY 1	Union Pacific Corp Nt			1	1FE	6,131,031	97.521	5,973,167	6,125,000	6,128,677		(543)			3.250	3.239	JJ	91,790	199,063	08/11/2014.	01/15/2025.
907818 EM 6	Union Pacific Corp Sr Nt			2	1FE	1,593,918	84.816	1,441,877	1,700,000	1,596,905		1,465			3.799	4.139	AO	16,146	64,583	12/22/2016.	10/01/2051.
907818 EW 4	Union Pacific Corp Sr Nt			1	2FE	13,279,926	98.605	13,311,621	13,500,000	13,280,838		912			4.500	4.600	MS	342,563		12/10/2018.	09/10/2048.
907818 EY 0	Union Pacific Corp Sr Nt			1	2FE	28,383,851	99.864	28,461,126	28,500,000	28,385,388		1,537			3.950	3.999	MS	634,798		12/20/2018.	09/10/2028.
90783R AA 2	Union Pacific RR PTC Ser 2002-1			1	1FE	1,057,948	109.073	1,001,617	918,302	1,009,413		13,367			6.061	2.010	JJ	25,355	55,649	05/30/2013.	01/17/2023.
90932N AA 1	United Airlines LBASS PTC Ser 2018-1 Cl			1	2FE	13,000,000	100.042	13,005,434	13,000,000	13,000,000					4.600	4.601	MS	199,333	162,789	05/09/2018.	09/01/2027.
90964* AG 0	United Bottling Mgt Co LLC Sr Nt Ser A			1	2PL	10,000,000	95.643	9,564,258	10,000,000	10,000,000					3.990	3.990	JD	11,083	399,000	12/21/2016.	12/21/2026.
90964* AH 8	United Bottling Mgt Co LLC Sr Nt Ser B				2PL	8,000,000	93.919	7,513,547	8,000,000	8,000,000					4.240	4.240	JD	9,422	339,200	12/21/2016.	12/21/2031.
90982P AA 5	United Cities Gas Co Nt Ser A				1FE	1,041,000	110.365	1,103,654	1,000,000	1,019,007		(2,118)			6.670	6.328	JD	2,964	66,700	01/16/2003.	12/15/2025.
911312 AY 2	United Parcel Service Sr Nt			1	1FE	7,607,680	92.170	7,373,600	8,000,000	7,645,640		37,960			2.400	3.037	MN	24,533	192,000	01/11/2018.	11/15/2026.
911312 AZ 9	United Parcel Service Sr Nt			1	1FE	13,381,605	86.153	11,630,588	13,500,000	13,386,974		2,385			3.400	3.447	MN	58,650	459,000	10/19/2016.	11/15/2046.
911312 BM 7	United Parcel Service Sr Nt	LS		1	1FE	15,108,384	95.249	14,858,766	15,600,000	15,143,701		35,217			3.050	3.433	MN	60,797	477,122	03/12/2018.	11/15/2027.
911312 BN 5	United Parcel Service Sr Nt	LS		1	1FE	22,650,937	90.298	21,237,257	23,519,000	22,662,455		11,462			3.750	3.961	MN	112,695	789,783	06/18/2018.	11/15/2047.
911365 BC 7	United Rentals Inc 2nd Lien Nt			2	3FE	5,269,263	98.125	5,033,813	5,130,000	5,213,078		(30,540)			4.625	3.948	JJ	109,404	237,263	02/14/2017.	07/15/2023.
911365 BG 8	United Rentals Inc Sr Nt			2	3FE	16,651,638	87.750	14,628,736	16,670,924	16,648,605		(2,238)			4.875	4.887	JJ	374,749	711,949	09/27/2018.	01/15/2028.
91159H HK 9	US Bancorp Sub Nt				1FE	29,758,279	99.520	29,406,051	29,548,000	29,688,501		(21,951)			3.600	3.507	MS	325,028	1,063,728	09/11/2015.	09/11/2024.
91159H HM 5	US Bancorp Sub Nt MTN				1FE	2,976,405	94.689	2,840,655	3,000,000	2,980,048		2,375			3.100	3.202	AO	16,533	93,000	07/07/2017.	04/27/2026.
91159H HN 3	US Bancorp Sr MT Nt				1FE	2,865,030	91.200	2,735,991	3,000,000	2,880,947		13,890			2.375	2.965	JJ	31,469	71,250	11/07/2017.	07/22/2026.
91159H HR 4	US Bancorp Sr MTN Ser X			2	1FE	6,022,820	95.798	5,747,856	6,000,000	6,020,448		(2,096)			3.150	3.103	AO	33,600	189,000	11/20/2017.	04/27/2027.
913017 BP 3	United Technologies Corp Sr Nt			1	2FE	3,880,159	114.572	3,437,160	3,000,000	3,772,574		(25,160)			6.125	4.183	JJ	84,729	183,750	05/19/2014.	07/15/2038.
913017 BT 5	United Technologies Corp Sr Nt			1	2FE	7,084,115	94.474	6,140,817	6,500,000	7,033,130		(13,978)			4.500	3.955	JD	24,375	292,500	07/08/2015.	06/01/2042.
913017 CP 2	United Technologies Corp Sr Nt			1	2FE	8,601,195	88.131	7,601,290	8,625,000	8,601,897		428			4.050	4.066	MN	55,308	349,313	05/01/2017.	05/04/2047.
913017 CR 8	United Technologies Corp Sr Nt			2	2FE	30,000,000	92.364	27,709,200	30,000,000	30,000,000					3.125	3.125	MN	148,438	937,500	05/01/2017.	05/04/2027.
91324P BZ 4	UnitedHealth Group Inc Sr Nt			1	1FE	9,128,930	97.850	8,806,455	9,000,000	9,055,626		(12,629)			2.750	2.591	FA	93,500	247,500	10/22/2012.	02/15/2023.
91324P CD 2	UnitedHealth Group Inc Sr Nt			1	1FE	10,850,840	99.185	10,910,372	11,000,000	10,867,212		3,059			4.250	4.331	MS	137,653	467,500	02/25/2013.	03/15/2043.
91324P CV 2	UnitedHealth Group Inc Sr Nt			1	1FE	18,977,226	96.508	18,336,596	19,000,000	18,983,195		2,051			3.100	3.114	MS	173,428	589,000	02/23/2016.	03/15/2026.
91412N BC 3	University of Chicago Unsecured Nt			1	1FE	15,900,000	98.131	15,602,813	15,900,000	15,900,000					4.003	4.003	AO	159,119	31,824	09/06/2018.	10/01/2053.
91831A AC 5	VRX Escrow Corp Sr Nt				4FE	6,487,750	87.250	5,496,750	6,300,000	6,429,905		(16,758)			6.125	5.729	AO	81,463	385,875	04/17/2015.	04/15/2025.
92343V BR 4	Verizon Communications Inc Sr Nt			1	2FE	4,347,040	106.436	4,257,420	4,000,000	4,186,791		(35,398)			5.150	4.049	MS	60,656	206,000	02/07/2014.	09/15/2023.
92343V BT 0	Verizon Communications Inc Sr Nt			1	2FE	43,628,086	117.958	43,644,312	37,000,000	43,168,033		(107,855)			6.550	5.328	MS	713,586	2,292,500	08/30/2018.	09/15/2043.
92343V CK 8	Verizon Communications Inc Sr Nt			1	2FE	16,641,498	98.277	16,510,536	16,800,000	16,641,816		318			4.862	4.924	FA	294,961		12/20/2018.	08/21/2046.
92553P AT 9	Viacom Inc Sr Nt			1	2FE	11,523,936	99.610	11,156,286	11,200,000	11,382,355		(35,502)			4.250	3.862	MS	158,667	476,000	08/27/2014.	09/01/2023.
92553P AX 0	Viacom Inc Sr Nt	LS		1	2FE	8,076,640	98.087	7,846,992	8,000,000	8,044,137		(7,478)			3.875	3.758	AO	77,500	310,000	04/14/2014.	04/01/2024.
927804 FA 7	Virginia Elec & Pwr Co Sr Nt Ser B			1	2FE	4,029,200	118.733	4,749,304	4,000,000	4,023,331		(775)			6.000	5.945	JJ	110,667	240,000	01/27/2009.	01/15/2036.
927804 FP 4	Virginia Elec & Pwr Co Sr Nt			1	2FE	5,497,360	103.835	5,710,909	5,500,000	5,497,609		51			4.650	4.653	FA	96,617	255,750	08/12/2013.	08/15/2043.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92826C AD 4	Visa Inc Sr Nt			1	1FE	3,487,190	98.269	3,439,415	3,500,000	3,490,676		1,180			3.150	3.193	JD	5,206	110,250	12/09/2015.	12/14/2025.
92826C AE 2	Visa Inc Sr Nt			1	1FE	11,435,380	103.421	11,376,310	11,000,000	11,400,792		(17,186)			4.150	3.849	JD	21,557	456,500	12/07/2016.	12/14/2035.
92826C AF 9	Visa Inc Sr Nt			1	1FE	26,280,200	103.348	25,837,050	25,000,000	26,213,143		(25,476)			4.300	4.001	JD	50,764	1,075,000	03/28/2016.	12/14/2045.
92927K B@ 0	WABCO Holdings Inc Sr Nt Ser E			1	2	15,546,900	96.535	16,051,043	16,627,150	16,627,150				(780,100)	1.200	1.200	JJ	99,763	206,155	11/15/2016.	11/15/2026.
92940P AC 8	Westrock Company Sr Nt			1	2FE	19,490,445	102.783	20,042,685	19,500,000	19,490,445					4.900	4.907	MS	74,317		11/27/2018.	03/15/2029.
92979@ AB 8	Wacker Chemical Corp Sr Nt Ser B			1	2	21,000,000	99.500	20,894,916	21,000,000	21,000,000					3.490	3.490	AO	138,437	732,900	04/23/2013.	04/23/2020.
931142 CB 7	Wal-Mart Stores Inc Bd				1FE	10,230,770	115.196	12,671,560	11,000,000	10,394,070		21,209			5.250	5.769	MS	192,500	577,500	04/23/2009.	09/01/2035.
931142 CM 3	Wal-Mart Stores Inc Sr Nt				1FE	6,979,210	126.490	8,854,300	7,000,000	6,982,861		451			6.200	6.222	AO	91,622	434,000	04/08/2008.	04/15/2038.
931142 DB 6	Wal-Mart Stores Inc Sr Nt				1FE	10,185,400	120.899	12,089,900	10,000,000	10,162,015		(3,641)			5.625	5.498	AO	118,750	562,500	04/21/2011.	04/15/2041.
931142 DK 6	Wal-Mart Stores Inc Sr Nt				1FE	6,515,820	109.044	6,542,658	6,000,000	6,470,721		(10,607)			4.750	4.235	AO	70,458	285,000	05/20/2014.	10/02/2043.
931142 EE 9	Wal-Mart Stores Inc Sr Nt	LS		1	1FE	3,987,760	101.493	4,059,732	4,000,000	3,988,281		521			3.700	3.737	JD	2,056	73,589	06/20/2018.	06/26/2028.
931427 AQ 1	Walgreens Boots Alliance Sr Nt			1	2FE	4,987,400	94.089	4,704,440	5,000,000	4,990,254		1,134			3.450	3.480	JD	14,375	172,500	05/26/2016.	06/01/2026.
940663 AA 5	Washington University Nt			1	1FE	7,500,000	95.943	7,195,688	7,500,000	7,500,000					3.790	3.790	AO	60,008	284,250	04/22/2015.	10/15/2055.
941063 AQ 2	Waste Management Inc Co Gtd Nt			1	2FE	2,773,400	103.093	2,577,320	2,500,000	2,582,872		(36,558)			4.600	3.005	MS	38,333	115,000	05/31/2013.	03/01/2021.
94106L AV 1	Waste Management Inc Co Gtd Nt			1	2FE	23,434,430	118.682	22,549,637	19,000,000	23,114,574		(85,614)			6.125	4.514	MN	100,212	949,375	11/20/2018.	11/30/2039.
94106L AW 9	Waste Management Inc Co Gtd Nt			1	2FE	21,447,755	102.332	20,466,380	20,000,000	20,256,998		(163,955)			4.750	3.857	JD	2,639	950,000	08/31/2010.	06/30/2020.
94106L BC 2	Waste Management Inc Sr Nt			1	2FE	50,385,695	96.531	49,423,770	51,200,000	50,416,232		8,042			4.100	4.194	MS	699,733	1,681,000	10/24/2018.	03/01/2045.
948741 AH 6	Weingarten Realty Inv Sr Nt			1	2FE	6,496,395	98.597	6,408,812	6,500,000	6,498,523		391			3.375	3.382	MS	64,594	219,375	10/03/2012.	10/15/2022.
948741 AJ 2	Weingarten Realty Inv Sr Nt			1	2FE	19,905,600	98.294	19,658,700	20,000,000	19,955,896		9,370			3.500	3.556	AO	147,778	700,000	03/19/2013.	04/15/2023.
948741 AL 7	Weingarten Realty Inv Sr Nt			1	2FE	16,973,200	97.432	16,563,457	17,000,000	16,989,320		986			3.850	3.859	JD	54,542	654,500	08/02/2016.	06/01/2025.
948741 AM 5	Weingarten Realty Inv Sr Nt			1	2FE	3,966,200	92.548	3,701,904	4,000,000	3,973,287		3,029			3.250	3.350	FA	49,111	130,000	08/02/2016.	08/15/2026.
94974B GQ 7	Wells Fargo & Co Sub Nt				1FE	25,305,690	97.508	24,864,438	25,500,000	25,315,310		3,239			4.900	4.949	MN	152,717	1,249,500	11/09/2015.	11/17/2045.
94974B GT 1	Wells Fargo & Co MT Sub Nt				1FE	17,579,584	91.731	16,144,691	17,600,000	17,580,474		361			4.400	4.407	JD	36,569	774,400	06/07/2016.	06/14/2046.
95709T AP 5	Westar Energy Inc 1st Mtg Bd			1	1FE	21,914,640	96.720	21,278,378	22,000,000	21,928,524		7,483			3.100	3.145	AO	170,500	682,000	02/27/2017.	04/01/2027.
96145D AG 0	Westrock Co Sr Nt			1	2FE	31,445,505	94.962	29,913,030	31,500,000	31,449,514		4,009			4.000	4.021	MS	371,000	661,500	03/01/2018.	03/15/2028.
96188# AA 6	WETT Holdings LLC Sr Sec Nt			1	2FE	10,933,333	99.638	10,893,704	10,933,333	10,933,333					4.310	4.334	MJSD	1,309	471,227	12/18/2014.	12/18/2024.
963320 AR 7	Whirlpool Corp Sr Nt			1	2FE	17,235,652	99.817	16,569,605	16,600,000	17,015,225		(72,535)			4.000	3.465	MS	221,333	664,000	02/16/2016.	03/01/2024.
96949L AC 9	Williams Partners LP Sr Nt	LS		1	2FE	4,655,730	92.392	4,157,622	4,500,000	4,653,209		(2,521)			5.100	4.866	MS	67,575	229,500	02/07/2018.	09/15/2045.
96949L AE 5	Williams Partners LP Sr Nt			1	2FE	15,126,280	90.740	13,792,541	15,200,000	15,127,111		831			4.850	4.881	MS	245,733	360,409	02/26/2018.	03/01/2048.
96950F AF 1	Williams Partners LP Sr Nt			1	2FE	28,328,911	106.378	28,828,519	27,100,000	28,296,024		(30,702)			6.300	5.921	AO	360,430	1,707,300	09/07/2017.	04/15/2040.
96950F AK 0	Williams Partners LP Sr Nt			1	2FE	2,147,660	100.458	2,009,160	2,000,000	2,142,789		(2,833)			5.800	5.276	MN	14,822	116,000	03/02/2017.	11/15/2043.
976656 CG 1	Wisconsin Electric Power Co Sr Nt			1	1FE	3,975,040	98.860	3,954,396	4,000,000	3,977,221		488			4.250	4.287	JD	14,167	170,000	05/12/2014.	06/01/2044.
976657 AL 0	Wisconsin Energy Corp Sr Nt			1	2FE	1,024,580	98.971	989,712	1,000,000	1,017,923		(2,460)			3.550	3.240	JD	1,578	35,500	03/09/2016.	06/15/2025.
976826 BK 2	Wisconsin Pwr & Lt Co Sr Nt			1	1FE	9,991,400	94.984	9,498,390	10,000,000	9,992,085		170			4.100	4.105	AO	86,556	410,000	10/06/2014.	10/15/2044.
97786# AP 7	Wolseley Cap Inc(Ferguson plc) Sr Unsec				2FE	20,000,000	96.826	19,365,110	20,000,000	20,000,000					3.510	3.510	MN	60,450	702,000	11/30/2017.	11/30/2026.
98212B AD 5	WPX Energy Inc Sr Nt			1	4FE	2,948,890	97.250	2,784,268	2,863,000	2,901,236		(11,267)			6.000	5.516	JJ	79,210	171,780	04/16/2014.	01/15/2022.
98389B AR 1	Xcel Energy Inc Sr Nt			1	2FE	9,061,650	97.720	8,794,800	9,000,000	9,044,937		(6,214)			3.300	3.213	JD	24,750	297,000	03/03/2016.	06/01/2025.
98389B AT 7	Xcel Energy Inc Sr Nt	LS		2	2FE	6,498,245	97.624	6,345,573	6,500,000	6,498,827		347			2.600	2.606	MS	49,761	169,000	11/28/2016.	03/15/2022.
988498 AF 8	Yum Brands Inc Sr Nt			1	4FE	1,008,060	100.375	1,003,750	1,000,000	1,000,720		(984)			5.300	5.194	MS	15,606	53,000	09/29/2009.	09/15/2019.
98877D AC 9	ZF NA Capital Sr Nt			1	2FE	8,385,688	93.067	7,584,936	8,150,000	8,357,499		(25,867)			4.750	4.285	AO	66,672	387,125	02/14/2018.	04/29/2025.
98934K AB 6	Zeneca Wilmington Gtd Deb				2FE	593,395	115.504	577,522	500,000	532,929		(5,762)			7.000	5.442	MN	4,472	35,000	02/25/2004.	11/15/2023.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
98978V AL 7	Zoetis Inc Sr Nt			2	2FE	12,923,610	92.354	12,006,072	13,000,000	12,932,269		6,712			3.000	3.069	MS	118,083	390,000	10/16/2017.	09/12/2027.
98978V AM 5	Zoetis Inc Sr Nt			1	2FE	19,932,120	91.884	18,376,820	20,000,000	19,933,931		1,378			3.950	3.969	MS	239,194	790,000	10/17/2017.	09/12/2047.
008916 AC 2	Agrium Inc Sr Nt			1	2FE	4,070,528	118.646	4,176,343	3,520,000	3,854,207		(30,899)			7.800	6.284	FA	114,400	292,160	03/02/2010.	02/01/2027.
012873 AK 1	Alberta Energy Co Ltd Sr Nt			1	2FE	5,378,805	116.966	5,263,457	4,500,000	5,149,251		(33,411)			7.375	5.768	MN	55,313	331,875	07/23/2010.	11/01/2031.
067901 AH 1	Barrick Gold Corp Sr Nt			1	2FE	12,477,544	99.996	12,499,488	12,500,000	12,480,868		413			5.250	5.261	AO	164,063	656,250	06/14/2012.	04/01/2042.
136375 CD 2	Canadian Natl RR Co Sr Nt			1	1FE	16,816,400	98.120	16,680,468	17,000,000	16,885,458		17,496			2.950	3.076	MN	55,722	501,500	11/04/2014.	11/21/2024.
136385 AG 6	Canadian Natural Resources Sr Nt		A		2FE	2,225,020	106.297	2,125,946	2,000,000	2,211,878		(8,504)			5.850	4.891	FA	48,750	117,000	05/24/2017.	02/01/2035.
136385 AL 5	Canadian Natural Resources Sr Nt		A		2FE	9,569,680	108.763	8,701,024	8,000,000	9,534,415		(35,265)			6.250	4.720	MS	147,222	250,000	04/05/2018.	03/15/2038.
136385 AX 9	Canadian Natural Resources Sr Nt		A	1	2FE	48,762,867	94.332	46,458,510	49,250,000	48,799,414		34,331			3.850	3.978	JD	158,010	1,828,750	06/13/2018.	06/01/2027.
136385 AY 7	Canadian Natural Resources Sr Nt		A	1	2FE	6,623,387	96.384	6,264,980	6,500,000	6,621,272		(1,593)			4.950	4.828	JD	26,813	321,750	04/25/2018.	06/01/2047.
13645R AP 9	Canadian Pacific Railway Sr Nt			1	2FE	11,205,110	103.035	11,333,795	11,000,000	11,072,084		(21,778)			4.500	4.268	JJ	228,250	495,000	01/10/2012.	01/15/2022.
13645R AQ 7	Canadian Pacific Railway Sr Nt			1	2FE	6,830,880	114.192	7,993,461	7,000,000	6,849,694		3,004			5.750	5.922	JJ	185,597	402,500	11/28/2011.	01/15/2042.
13645R AY 0	Canadian Pacific Railway Sr Nt		A	1	2FE	24,977,000	101.531	25,382,775	25,000,000	24,978,602		1,602			4.000	4.011	JD	83,333	541,667	05/14/2018.	06/01/2028.
292505 AG 9	EnCana Corp Nt			1	2FE	10,774,000	108.419	10,841,920	10,000,000	10,668,521		(18,550)			6.500	5.911	FA	270,833	650,000	03/28/2012.	02/01/2038.
292505 AJ 3	EnCana Corp Sr Nt			1	2FE	4,322,637	100.085	4,303,634	4,300,000	4,309,072		(2,937)			3.900	3.822	MN	21,428	167,700	12/18/2013.	11/15/2021.
448055 AD 5	Husky Energy Inc Sr Nt			1	2FE	35,312,631	119.321	36,889,311	30,916,000	34,963,383		(104,333)			6.800	5.640	MS	619,007	1,790,134	04/06/2018.	09/15/2037.
67077M AD 0	Nutrien Ltd Sr Nt		A	1	2FE	2,372,410	92.541	2,313,515	2,500,000	2,384,232		11,821			3.000	3.841	AO	18,750	37,500	04/10/2018.	04/01/2025.
67077M AG 3	Nutrien Ltd Sr Nt		A	1	2FE	8,741,939	104.735	8,483,559	8,100,000	8,731,133		(10,806)			5.625	5.034	JD	37,969	455,625	04/10/2018.	12/01/2040.
67077M AH 1	Nutrien Ltd Sr Nt		A	1	2FE	8,758,696	100.112	8,644,654	8,635,000	8,641,240		(117,456)			6.750	4.807	JJ	268,764	291,431	04/10/2018.	01/15/2019.
683715 AA 4	Open Text Corp Sr Nt		A	1	3FE	17,979,750	99.500	17,611,500	17,700,000	17,857,936		(34,366)			5.625	5.375	JJ	459,094	995,625	10/22/2015.	01/15/2023.
698900 AG 2	Encana Corp Sr Nt			1	2FE	5,674,100	113.095	5,654,760	5,000,000	5,523,082		(26,420)			7.200	6.018	MN	60,000	360,000	03/28/2012.	11/01/2031.
775109 AY 7	Rogers Communications Inc Sr Nt		A	1	2FE	3,101,160	101.962	3,058,857	3,000,000	3,056,087		(10,626)			4.100	3.667	AO	30,750	123,000	06/17/2014.	10/01/2023.
775109 AZ 4	Rogers Communications Inc Sr Nt		A	1	2FE	8,197,200	107.092	8,031,885	7,500,000	8,140,508		(13,176)			5.450	4.853	AO	102,188	408,750	04/14/2014.	10/01/2043.
775109 BB 6	Rogers Communications Inc Sr Nt		A	1	2FE	10,915,410	103.989	11,438,801	11,000,000	10,922,117		1,507			5.000	5.050	MS	161,944	550,000	03/03/2014.	03/15/2044.
775109 BE 0	Rogers Communications Inc Sr Nt		A	1	2FE	10,127,600	97.497	9,749,720	10,000,000	10,103,824		(13,000)			3.625	3.456	JD	16,111	362,500	02/09/2017.	12/15/2025.
775109 BF 7	Rogers Communications Inc Sr Nt		A	2	2FE	28,733,440	92.494	28,210,518	30,500,000	29,052,231		156,561			2.900	3.598	MN	113,019	884,500	12/02/2016.	11/15/2026.
867224 AA 5	Suncor Energy Inc Sr Nt		A	1	1FE	501,090	97.810	489,051	500,000	500,984		(106)			3.600	3.562	JD	1,500	18,000	02/28/2018.	12/01/2024.
867224 AB 3	Suncor Energy Inc Sr Nt		A		1FE	26,413,585	89.254	24,544,960	27,500,000	26,427,999		14,414			4.000	4.235	MN	140,556	1,100,000	04/30/2018.	11/15/2047.
89352H AD 1	TransCanada Pipelines Ltd Sr Nt			1	2FE	9,860,760	108.811	9,792,990	9,000,000	9,724,360		(21,585)			6.200	5.507	AO	117,800	558,000	06/14/2011.	10/15/2037.
89352H AL 3	TransCanada Pipelines Ltd Nt	LS	A	1	1FE	8,667,200	98.814	7,905,104	8,000,000	8,611,304		(13,243)			5.000	4.486	AO	83,333	400,000	05/22/2014.	10/16/2043.
89352H AW 9	TransCanada Pipelines Ltd Sr Nt		A	1	1FE	41,785,133	99.034	41,594,322	42,000,000	41,790,431		5,298			4.250	4.315	MN	228,083	898,875	12/13/2018.	05/15/2028.
89352H AZ 2	TransCanada Pipelines Ltd Sr Nt		A	2	1FE	8,975,520	99.672	8,970,498	9,000,000	8,975,520					5.100	5.118	MS	100,725		10/10/2018.	03/15/2049.
941053 AH 3	Waste Connections Inc Sr Nt		A	1	2FE	38,082,155	102.188	38,831,478	38,000,000	38,081,424		(731)			4.250	4.222	JD	201,875		11/30/2018.	12/01/2028.
98417E AC 4	Xstrata Finance Canada Gtd Nt			1	2FE	9,677,900	105.087	10,508,730	10,000,000	9,730,159		6,613			6.900	7.163	MN	88,167	690,000	04/14/2008.	11/15/2037.
98417E AK 6	Xstrata Finance Canada Sr Nt			1	2FE	5,367,973	102.136	5,107,841	5,001,000	5,129,403		(41,437)			4.950	3.994	MN	31,631	247,550	08/06/2012.	11/15/2021.
C9716# AK 5	Waste Connections Inc. Sr Nt Ser 2017A T		A		2	25,000,000	94.533	23,633,358	25,000,000	25,000,000					3.490	3.490	AO	172,076	877,500	04/20/2017.	04/20/2027.
000000 00 0	Transurban Queensland Finance Euro MTN		D	1	2FE	14,757,194	95.424	14,795,414	15,505,000	14,768,902		11,707			4.500	5.149	AO	139,545	211,950	11/27/2018.	04/19/2028.
00507U AF 8	Actavis Funding SCS Sr Nt		D	1	2FE	5,111,050	98.630	4,931,475	5,000,000	5,069,743		(11,394)			3.850	3.566	JD	8,556	192,500	02/27/2015.	06/15/2024.
00507U AS 0	Actavis Funding SCS Sr Nt		D	1	2FE	18,033,415	97.622	17,572,032	18,000,000	18,022,153		(3,145)			3.800	3.777	MS	201,400	684,000	03/13/2015.	03/15/2025.
00507U AU 5	Actavis Funding SCS Sr Nt		D	1	2FE	10,171,600	94.928	9,492,780	10,000,000	10,160,710		(3,096)			4.750	4.643	MS	139,861	475,000	03/13/2015.	03/15/2045.
00913R AD 8	Air Liquide Fin Sr Nt		D	1	1FE	15,441,410	91.971	14,255,552	15,500,000	15,453,420		5,385			2.500	2.543	MS	101,181	387,500	09/22/2016.	09/27/2026.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00913R AE 6	Air Liquide Fin Sr Nt		D	1	1FE	12,247,150	89.260	10,711,152	12,000,000	12,236,109		(5,067)			3.500	3.390	MS	109,667	420,000	10/03/2016.	09/27/2046.
00973R AC 7	AKER BP ASA Sr Nt		D	1	3FE	20,891,700	99.750	20,398,875	20,450,000	20,840,408		(51,292)			5.875	5.365	MS	303,697	627,417	05/30/2018.	03/31/2025.
046353 AM 0	AstraZeneca PLC Nt		D	1	2FE	4,930,100	94.624	4,731,220	5,000,000	4,933,853		1,256			4.375	4.460	MN	27,344	218,750	11/10/2015.	11/16/2045.
046353 AT 5	AstraZeneca PLC Sr Nt	LS	D	1	2FE	5,975,400	98.437	5,906,238	6,000,000	5,975,973		573			4.000	4.049	JJ	89,333		08/14/2018.	01/17/2029.
05279# AF 6	Autoliv ASP Inc Sr Nt Ser B		D	1	1	11,000,000	99.755	10,973,010	11,000,000	11,000,000					3.510	3.510	AO	72,930	397,100	04/23/2014.	04/23/2021.
05541V AE 6	BG Energy Cap PLC Co Gtd Nt		C	1	1FE	5,952,600	101.401	6,084,072	6,000,000	5,984,835		5,042			4.000	4.097	AO	50,667	240,000	10/06/2011.	10/15/2021.
055451 AV 0	BHP Billiton Fin USA Ltd Sr Nt		D	1	1FE	27,096,500	109.249	27,312,250	25,000,000	26,920,402		(41,746)			5.000	4.483	MS	315,972	1,250,000	05/21/2014.	09/30/2043.
05565Q CJ 5	BP Capital Markets PLC Nt		C	1	1FE	5,000,000	102.076	5,103,810	5,000,000	5,000,000					3.994	3.994	MS	52,699	199,700	09/23/2013.	09/26/2023.
05565Q CZ 9	BP Capital Markets PLC Sr Nt		C	1	1FE	3,000,000	99.090	2,972,700	3,000,000	3,000,000					3.062	3.062	MS	26,537	91,860	03/12/2015.	03/17/2022.
05565Q DH 8	BP Capital Markets PLC Nt		D		1FE	13,373,290	98.456	12,799,306	13,000,000	13,327,446		(27,367)			3.723	3.421	MN	44,366	483,990	04/18/2017.	11/28/2028.
05567H DC 7	BNP Paribas SIFMA MT Nt		C		1FE	10,000,000	109.560	10,956,000	10,000,000	10,000,000					10.470	7.381	MJSD	52,351	972,799	12/12/2007.	12/13/2027.
05578A AJ 7	BPCE SA Sr Nt		D		1FE	12,859,730	92.699	12,050,896	13,000,000	12,871,409		11,679			3.250	3.378	JJ	199,514	211,250	01/08/2018.	01/11/2028.
05578Q AD 5	BPCE SA Sub Nt		D		2FE	17,258,715	96.775	16,935,643	17,500,000	17,303,300		16,434			4.500	4.711	MS	231,875	562,500	08/15/2018.	03/15/2025.
05578Q AE 3	BPCE SA Sub Nt	LS	D		2FE	6,391,200	98.512	5,910,708	6,000,000	6,345,974		(40,378)			4.875	3.952	AO	73,125	292,500	11/15/2017.	04/01/2026.
05583J AE 2	BPCE SA Sr Nt		D		1FE	15,540,426	98.275	15,723,920	16,000,000	15,547,748		7,323			4.625	4.996	MS	224,056		10/22/2018.	09/12/2028.
067316 AD 1	Bacardi LTD Sr Nt		D	1	2FE	31,792,492	85.951	27,289,474	31,750,000	31,783,143		(3,926)			2.750	2.735	JJ	402,608	873,125	09/07/2016.	07/15/2026.
09659W 2C 7	BNP Paribas Sr Nt		D		1FE	9,926,600	92.112	9,211,220	10,000,000	9,933,634		6,250			3.500	3.588	MN	43,750	350,000	11/09/2017.	11/16/2027.
09659W 2F 0	BNP Paribas Sr Nt		D		1FE	11,984,532	97.604	11,761,294	12,050,000	11,986,535		2,003			4.400	4.468	FA	201,771		08/08/2018.	08/14/2028.
11042T AA 1	British Airways Plc PTC		C	4	1FE	7,493,007	98.042	7,346,294	7,493,007	7,493,007					3.800	3.818	MJSD	8,700	208,805	03/14/2018.	09/20/2031.
21684A AB 2	Rabobank Nederland Sub Nt		D		2FE	4,827,089	108.881	4,355,256	4,000,000	4,800,384		(17,849)			5.750	4.408	JD	19,167	230,000	09/07/2017.	12/01/2043.
225401 AF 5	Credit Suisse Group Sr Nt		D	1	2FE	28,498,920	93.031	26,979,019	29,000,000	28,526,830		27,910			3.869	4.068	JJ	526,721	561,005	04/11/2018.	01/12/2029.
23636T AE 0	Danone SA Sr Nt		D	2	2FE	15,000,000	91.239	13,685,895	15,000,000	15,000,000					2.947	2.947	MN	72,447	442,050	10/26/2016.	11/02/2026.
25156P AN 3	Deutsche Telekom Co Gtd Nt		C	1	2FE	1,289,460	101.363	1,216,358	1,200,000	1,205,925		(10,998)			6.000	5.024	JJ	34,600	72,000	09/23/2009.	07/08/2019.
25156P AR 4	Deutsche Telekom Co Gtd Nt		D	1	2FE	22,610,076	96.312	20,119,556	20,890,000	22,483,607		(40,056)			4.875	4.346	MS	325,318	1,018,388	06/22/2016.	03/06/2042.
25156P BA 0	Deutsche Telekom Nt		D	1	2FE	37,952,500	94.316	35,840,156	38,000,000	37,960,484		4,161			3.600	3.615	JJ	615,600	1,368,000	01/09/2017.	01/19/2027.
25156P BB 8	Deutsche Telekom Sr Nt		D	1	2FE	40,700,580	98.462	40,369,215	41,000,000	40,708,810		8,230			4.375	4.468	JD	49,826	896,875	10/11/2018.	06/21/2028.
29358Q AD 1	Ensco Plc Sr Nt		D	1	4FE	7,188,930	55.888	3,912,160	7,000,000	7,177,801		(3,055)			5.750	5.563	AO	100,625	402,500	11/05/2014.	10/01/2044.
35177P AT 4	France Telecom Sr Nt		C	1	2FE	1,492,320	101.088	1,516,326	1,500,000	1,499,493		939			5.375	5.442	JJ	38,745	80,625	06/29/2009.	07/08/2019.
35177P AX 5	France Telecom Sr Nt		D	1	2FE	30,544,380	104.773	29,545,958	28,200,000	30,536,527		(7,853)			5.375	4.778	JJ	707,350		10/25/2018.	01/13/2042.
40052V AB 0	Grupo Bimbo SAB De CV Co Gtd Nt		C	1	2FE	17,341,170	101.850	17,314,534	17,000,000	17,120,610		(36,110)			4.500	4.251	JJ	331,500	765,000	02/07/2012.	01/25/2022.
40052V AD 6	Grupo Bimbo SAB De CV Sr Nt		D	1	2FE	7,856,400	92.189	7,375,080	8,000,000	7,866,963		2,547			4.875	4.991	JD	4,333	390,000	06/24/2014.	06/27/2044.
40052V AE 4	Grupo Bimbo SAB De CV Sr Nt		D	1	2FE	14,966,400	89.956	13,493,400	15,000,000	14,967,004		530			4.700	4.714	MN	99,875	705,000	11/07/2017.	11/10/2047.
404280 AQ 2	HSBC Holdings PLC Sr Nt		D		1FE	2,325,252	99.118	1,982,368	2,000,000	2,316,170		(6,932)			5.250	4.225	MS	31,208	105,000	09/07/2017.	03/14/2044.
423012 AD 5	Heineken NV Sr Nt		C	1	2FE	4,990,550	96.978	4,848,885	5,000,000	4,995,829		913			2.750	2.771	AO	34,375	137,500	10/02/2012.	04/01/2023.
423012 AE 3	Heineken NV Sr Nt		C	1	2FE	3,131,555	91.069	3,187,401	3,500,000	3,155,868		7,768			4.000	4.691	AO	35,000	140,000	09/15/2015.	10/01/2042.
423012 AF 0	Heineken NV Sr Nt		C	1	2FE	7,199,920	96.430	6,750,121	7,000,000	7,176,274		(17,034)			3.500	3.171	JJ	103,444	245,000	08/03/2017.	01/29/2028.
423012 AG 8	Heineken NV Sr Nt		C	1	2FE	9,922,100	95.090	9,509,010	10,000,000	9,924,408		1,332			4.350	4.397	MS	111,167	435,000	03/20/2017.	03/29/2047.
44962L AC 1	IHS Markit Ltd Sr Nt		D	1	2FE	4,823,152	93.000	4,608,150	4,955,000	4,835,358		12,205			4.000	4.397	MS	66,067	137,900	03/07/2018.	03/01/2026.
44962L AF 4	IHS Markit Ltd Sr Nt		D	1	2FE	10,460,940	97.919	10,281,495	10,500,000	10,462,386		1,446			4.750	4.797	FA	218,896		07/19/2018.	08/01/2028.
449786 AY 8	Ing Bank NV Sub Nt		D		2FE	10,170,322	104.453	9,714,120	9,300,000	9,941,152		(121,511)			5.800	4.168	MS	143,840	539,400	10/16/2017.	09/25/2023.
456837 AH 6	ING Groep NV Sr Nt		D		1FE	13,482,315	95.954	12,953,831	13,500,000	13,484,948		1,517			3.950	3.966	MS	136,275	533,250	03/21/2017.	03/29/2027.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
456837 AM 5	ING Groep NV Sr Nt		D		1FE	42,852,940	98.864	42,511,649	43,000,000	42,855,878		2,938			4.550	4.593	AO	483,690		09/25/2018.	10/02/2028.
500472 AE 5	Koninklijke Philips Electronic Sr Nt		C	1	2FE	14,044,940	107.670	15,073,828	14,000,000	14,040,227		(906)			5.000	4.979	MS	206,111	700,000	03/28/2012.	03/15/2042.
65504L AD 9	Noble Hldg Intl Co Gtd Nt		C	1	4FE	15,621,606	62.000	9,486,000	15,300,000	15,578,916		(6,262)			6.200	6.047	FA	395,250	948,600	07/22/2010.	08/01/2040.
65557C AD 5	Nordea Bank AB Sr Nt		C		1FE	2,519,395	102.935	2,573,363	2,500,000	2,504,764		(2,179)			4.875	4.776	JJ	56,536	121,875	02/02/2011.	01/14/2021.
66989G AA 8	Novartis Co Gtd Nt		C	1	1FE	1,696,974	100.201	1,703,417	1,700,000	1,699,959		374			5.125	5.148	FA	34,124	87,125	02/04/2009.	02/10/2019.
685218 AB 5	Orange SA Sr Nt		D	1	2FE	11,148,840	106.931	10,693,110	10,000,000	11,064,747		(21,718)			5.500	4.767	FA	221,528	550,000	10/22/2014.	02/06/2044.
714264 AK 4	Pernod Ricard SA Sr Nt		C	1	2FE	23,644,840	109.130	21,825,940	20,000,000	23,474,273		(74,203)			5.500	4.297	JJ	507,222	660,000	10/17/2018.	01/15/2042.
714264 AM 0	Pernod Ricard SA Sr Nt	LS	C	1	2FE	18,310,620	96.202	17,316,288	18,000,000	18,240,795		(28,557)			3.250	3.047	JD	37,375	585,000	06/30/2016.	06/08/2026.
78467K B# 3	SSE Plc Sr Nt Ser B		B	1	1	49,102,800	102.579	44,481,777	43,363,600	43,363,600				(2,580,600)	3.050	3.050	JD	91,847	1,358,159	06/06/2016.	06/06/2026.
80105N AG 0	Sanofi - Aventis - ADR Sr Nt		C	1	1FE	14,846,400	102.274	15,341,040	15,000,000	14,959,967		16,731			4.000	4.126	MS	153,333	600,000	03/22/2011.	03/29/2021.
822582 BF 8	Shell International Finance Sr Nt		C	1	1FE	28,477,788	102.540	28,711,088	28,000,000	28,467,473		(10,079)			4.375	4.267	MN	170,139	1,225,000	09/07/2017.	05/11/2045.
822582 BX 9	Shell International Finance Sr Nt		D		1FE	9,552,500	92.823	9,282,330	10,000,000	9,624,086		42,745			2.500	3.052	MS	75,694	250,000	04/20/2017.	09/12/2026.
822582 CB 6	Shell International Finance Sr Nt		D	1	1FE	1,984,600	102.765	2,055,300	2,000,000	1,984,772		172			3.875	3.969	MN	10,333		11/07/2018.	11/13/2028.
82481L AD 1	Shire Acq Inv Ireland DA Sr Nt		D	1	2FE	15,560,985	90.492	14,931,213	16,500,000	15,734,078		83,492			3.200	3.902	MS	143,733	528,000	11/18/2016.	09/23/2026.
82620K AF 0	Siemens Financieringsmat Sr Nt		D	1	1FE	20,844,180	101.984	21,416,640	21,000,000	20,853,927		2,866			4.400	4.445	MN	87,267	924,000	05/18/2015.	05/27/2045.
82620K AL 7	Siemens Financieringsmat Nt		D	1	1FE	29,913,900	91.107	27,332,010	30,000,000	29,932,075		7,852			2.350	2.382	AO	148,833	705,000	09/06/2016.	10/15/2026.
82620K AM 5	Siemens Financieringsmat Nt		D	1	1FE	13,949,740	84.556	11,837,798	14,000,000	13,952,086		1,042			3.300	3.319	MS	136,033	462,000	09/06/2016.	09/15/2046.
830505 AT 0	Skandinaviska Enskilda Banken Sr Nt		D		1FE	1,493,595	96.130	1,441,955	1,500,000	1,496,469		1,263			1.875	1.965	MS	8,438	28,125	09/06/2016.	09/13/2021.
88166J AA 1	Teva Pharm Fin IV BV St Nt		C	1	3FE	2,316,954	94.746	2,132,739	2,251,000	2,278,068		(8,913)			3.650	3.206	MN	11,640	82,162	05/14/2014.	11/10/2021.
88167A AF 8	Teva Pharmaceuticals NE Sr Nt		C	1	3FE	16,921,880	66.098	11,236,626	17,000,000	16,926,532		1,489			4.100	4.126	AO	174,250	697,000	08/02/2016.	10/01/2046.
892331 AB 5	Toyota Motor Corp Sr Nt		D		1FE	1,000,000	100.045	1,000,446	1,000,000	1,000,000					3.183	3.183	JJ	14,235		07/10/2018.	07/20/2021.
892331 AD 1	Toyota Motor Corp Sr Nt	LS	D		1FE	17,504,060	101.196	17,709,353	17,500,000	17,503,908		(152)			3.669	3.666	JJ	287,150		07/11/2018.	07/20/2028.
902133 AG 2	Tyco Electronics Group Co Gtd Nt		C	1	1FE	5,677,200	128.167	6,408,330	5,000,000	5,573,741		(16,070)			7.125	6.090	AO	89,063	356,250	02/11/2011.	10/01/2037.
902133 AK 3	Tyco Electronics Group Sr Nt		C	1	1FE	4,326,600	102.955	4,118,204	4,000,000	4,104,571		(48,650)			4.875	3.534	JJ	89,917	195,000	02/11/2014.	01/15/2021.
902133 AT 4	Tyco Electronics Group Sr Nt		D	1	1FE	8,978,130	97.217	8,749,512	9,000,000	8,983,801		1,952			3.700	3.729	FA	125,800	333,000	01/25/2016.	02/15/2026.
902133 AU 1	Tyco Electronics Group Sr Nt		D	2	1FE	14,901,438	92.499	13,874,880	15,000,000	14,913,592		8,631			3.125	3.202	FA	177,083	484,375	08/01/2017.	08/15/2027.
902674 XN 5	UBS AG London BRH Sr Nt		D	2	1FE	19,943,725	103.305	20,660,920	20,000,000	19,944,190		465			4.500	4.517	JD	12,500	450,000	06/21/2018.	06/26/2048.
90351D AB 3	UBS Group Funding Sr Nt		D		1FE	18,964,790	99.630	18,929,738	19,000,000	18,974,653		3,202			4.125	4.148	MS	211,177	783,750	02/05/2016.	09/24/2025.
90352J AC 7	UBS Grp Fdg Switzerland Sr Nt		C	2	1FE	4,000,000	98.604	3,944,156	4,000,000	4,000,000					4.253	4.253	MS	46,310	170,120	03/16/2017.	03/23/2028.
92857W BK 5	Vodafone Group PLC Sr Nt		D	1	2FE	38,069,610	97.007	37,347,657	38,500,000	38,089,978		20,368			4.375	4.515	MN	145,043	842,188	06/04/2018.	05/30/2028.
G0369@ AX 4	Anglian Water Services Fin plc Sr Sec Nt		B	1	1FE	29,086,000	101.810	25,969,736	25,508,000	25,508,000				(1,518,000)	2.930	2.930	AO	132,868	784,068	04/27/2016.	04/27/2026.
G0754# AD 9	Babcock Intl Grp Sr Nt Ser B		D	1	2	11,000,000	103.653	11,401,809	11,000,000	11,000,000					5.640	5.640	MS	179,227	620,400	03/17/2011.	03/17/2021.
G1591# AV 4	Britvic Plc Sr Nt		B	1	2	11,214,900	95.112	10,917,575	11,478,600	11,478,600				(683,100)	2.520	2.520	FA	105,259	303,844	02/15/2017.	02/20/2027.
G1591# BB 7	Britvic Plc Sr Nt Ser H (EUR)		B		2Z	21,092,400	99.520	20,541,525	20,640,600	20,640,600				(451,800)	0.406	0.379	JD	3,492	42,347	06/05/2018.	06/17/2028.
G1591# BD 3	Britvic Plc Sr Nt Ser J (GBP)		B		2Z	9,375,100	99.784	8,908,516	8,927,800	8,927,800				(447,300)	2.090	1.639	JD	7,666	85,210	06/05/2018.	06/17/2030.
G2479@ AC 3	Covent Garden Group Holdings Sr Nt Ser A		B	1	1FE	28,727,000	96.762	28,384,374	29,334,200	29,334,200				(1,745,700)	2.280	2.280	MN	87,318	696,089	11/14/2016.	11/14/2026.
G2616# AM 3	DCC plc Gtd Sr Nt Ser C		B		2Z	36,843,500	99.451	35,352,560	35,547,700	35,547,700				(1,667,800)	1.960	1.960	MS	209,020	731,550	09/13/2017.	09/13/2027.
G294A@ AD 1	Dyson Finance Ltd Sr Nt Ser A		B		1	16,194,332	98.644	16,187,403	16,409,882	16,409,882				436,859	0.490	0.490	MS	23,676	80,825	03/28/2017.	03/15/2027.
G294A@ AE 9	Dyson Finance Ltd Sr Nt Ser B		B		1	16,194,332	98.148	16,106,001	16,409,882	16,409,882				436,859	0.580	0.580	MS	28,024	95,670	03/28/2017.	03/15/2029.
G2956@ AP 6	ABP Acq UK Ltd Sr Nt Ser A		B	1	2	15,245,000	104.304	13,302,951	12,754,000	12,754,000				(759,000)	3.430	3.430	MS	119,087	466,549	09/23/2015.	09/23/2025.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
G3076* AD 8	Envol Investments Ltd Sr Sec Nt		B		2FE	21,031,200	100.756	20,796,710	20,640,600	20,640,600				(390,600)	2.780	2.780	JD	3,188	287,920	06/29/2018.	06/29/2030.
G4273* AA 3	Hammerson plc Sr Nt		D	1	2	20,000,000	100.616	20,123,168	20,000,000	20,000,000					3.970	3.970	JD	30,878	794,000	02/06/2014.	06/17/2021.
G4622# AE 9	Howard de Walden Sr Nt Ser B		C	1	1	10,000,000	101.981	10,198,122	10,000,000	10,000,000					4.320	4.321	JJ	198,000	432,000	09/16/2011.	09/16/2021.
G4622# AL 3	Howard de Walden Sr Nt Ser A		B		1	17,205,500	96.374	15,979,072	16,580,200	16,580,200				(986,700)	2.540	2.540	AO	95,926	450,294	09/14/2016.	09/14/2031.
G6076# AA 3	Midland Motorways Grp Ltd (M6) Sr Sec Nt		B	4	2PL	34,681,400	99.152	32,879,174	33,160,400	33,160,400				(1,973,400)	3.120	3.120	JD	2,874	1,050,703	11/28/2017.	12/31/2042.
G6750* AC 6	The 1887 Co Ltd Priv Pl Sr Nt Ser C		B	1	2	30,876,000	100.830	25,719,827	25,508,000	25,508,000				(1,518,000)	2.840	2.840	AO	124,762	754,730	04/29/2015.	04/29/2025.
G6970* AK 2	Peel Ports PP Fin Ltd Gtd Sr Nt Ser 11		B		2FE	44,530,500	91.783	40,970,861	44,639,000	44,639,000				(2,656,500)	2.800	2.800	JJ	524,260	1,473,644	06/24/2017.	06/26/2029.
G7334@ AB 9	RRPF Engine Leasing Ltd. Sr Nt Sec		C		1FE	13,000,000	100.944	13,122,697	13,000,000	13,000,000					4.130	4.131	FA	208,794	86,501	06/13/2018.	06/13/2030.
G7605# AD 5	Roadster Finance DAC Nt		B	4	2FE	15,897,465	100.000	16,069,837	16,069,837	16,069,837				172,372	3.110	3.110	JD	36,095		12/05/2018.	12/05/2036.
G7737# AD 6	SGN MidCo Limited Sr Sec Nt Ser B		B		2PL	25,131,600	97.754	22,441,607	22,957,200	22,957,200				(2,174,400)	3.020	3.020	MS	206,066	355,188	03/14/2018.	03/14/2033.
G7898# AA 7	Scotland Gas Networks plc Ser C Sr Nt		B		2Z	11,771,100	97.045	11,139,353	11,478,600	11,478,600				(292,500)	2.740	2.740	MS	82,123		09/27/2018.	09/27/2030.
G7996# AA 8	Segro Plc Sr Nt Ser A		B		1PL	37,513,600	101.130	37,109,021	36,694,400	36,694,400				(1,721,600)	1.770	1.770	FA	241,755	675,262	08/17/2017.	08/17/2027.
G8056* AH 2	Severn Trent Water LTD Sr Nt Ser B		B		2Z	17,063,800	97.960	16,242,013	16,580,200	16,580,200				(483,600)	2.720	2.720	MN	67,647		11/07/2018.	11/07/2028.
G8287# AA 4	Southern Gas Networks plc Ser A Sr Nt		B		2Z	11,771,100	97.045	11,139,353	11,478,600	11,478,600				(292,500)	2.740	2.740	MS	82,123		09/27/2018.	09/27/2030.
G8781@ AD 1	Thames Water Utilities LTD Sr Sec Nt Ser		B		1	49,336,000	96.973	43,287,587	44,639,000	44,639,000				(4,697,000)	2.450	2.450	MS	300,755	571,962	03/22/2018.	04/22/2028.
G9284# AY 3	Vitol Finance Ltd Sr Nt		C	1	2	25,000,000	102.388	25,596,896	25,000,000	25,000,000					5.740	5.740	JJ	609,875	1,435,000	07/28/2011.	07/28/2021.
L2289# AA 9	DH Japan Finance SA Sr Nt Ser A		B		1	29,509,924	97.847	29,972,224	30,631,780	30,631,780				815,470	0.300	0.300	MN	12,763	90,350	05/11/2017.	05/11/2027.
L2836* AA 1	EHI Int Fin Sarl Gtd Sr Nt Ser 2015-C		B	1	2	40,183,500	104.023	41,748,985	40,134,500	40,134,500				(1,883,000)	1.966	1.966	FA	324,385	826,787	02/03/2015.	02/05/2024.
L8367# AD 5	Shurgard Luxembourg Sarl Sr Nt Ser A		.	1	2	12,325,500	103.814	13,094,790	12,613,700	12,613,700				(591,800)	2.620	2.620	JD	5,508	332,813	06/25/2015.	06/25/2025.
L8367# AE 3	Shurgard Luxembourg Sarl Sr Nt Ser B2		.	1	2	12,325,500	103.439	13,047,509	12,613,700	12,613,700				(591,800)	2.770	2.770	JD	5,823	351,868	06/25/2015.	06/25/2027.
N6510@ AC 7	Nutreco NV Sr Nt		D	1	2	10,000,000	99.929	9,992,901	10,000,000	10,000,000					4.220	4.220	JJ	199,278	422,000	07/11/2012.	07/11/2022.
N6777# AG 4	Overseas Assistance Fin BV Sr Nt		D	1	3PL	7,333,333	98.113	7,194,926	7,333,333	7,333,333					5.000	5.002	JD	1,019	366,667	03/30/2012.	03/30/2024.
N7334# AT 0	Wereldhave NV Sr Nt Ser A		D	1	2	25,000,000	102.262	25,565,519	25,000,000	25,000,000					4.610	4.610	JD	54,424	1,152,500	12/14/2015.	12/14/2025.
N7591# AA 9	Rotterdam World Gateway BV Sr Sec Nt		B	4	2FE	20,877,700	96.188	18,750,733	19,493,900	19,493,900				(1,383,800)	2.470	2.470	JD	1,338	356,588	04/06/2018.	03/31/2036.
P3596# AA 1	EVM Energia del Valle de MX Sr Sec Nt		D	4	2PL	20,000,000	99.450	19,890,000	20,000,000	20,000,000					6.190	6.191	JD	3,439	526,150	07/31/2018.	06/30/2037.
Q0697# AA 4	Ausgrid Finance Pty Ltd Gtd Sr Nt Ser A		D		2FE	40,000,000	96.174	38,469,575	40,000,000	40,000,000					3.500	3.500	AO	350,000	1,400,000	09/06/2017.	10/01/2027.
Q1297# AH 1	CSL Finance Pty Ltd Sr Nt Ser A		B	1	1	49,684,298	101.662	49,631,606	48,820,179	48,820,179				(445,961)	0.755	0.755	OCT	84,981	365,102	10/08/2015.	10/08/2023.
Q1629# AN 7	Brisbane Airport Corp Pty Ltd Sr Sec Nt		D		2	13,000,000	96.739	12,576,044	13,000,000	13,000,000					3.820	3.820	JD	22,071	496,600	06/15/2017.	06/15/2027.
Q2308# AC 7	Charter Hall Investment MgtLtd Sr Gtd Nt		C		2FE	6,000,000	99.512	5,970,725	6,000,000	6,000,000					4.040	4.040	MN	25,587	231,600	05/23/2017.	05/23/2029.
Q2308* AA 5	Charter Hall Retail Mgmt Ltd Sr Gtd Nt		D		2FE	7,500,000	96.673	7,250,440	7,500,000	7,500,000					3.550	3.550	JJ	117,594	266,250	07/22/2015.	07/22/2027.
Q2308* AB 3	Charter Hall Retail Mgmt Ltd Sr Nt Ser A		D	1	2	16,000,000	98.768	15,802,932	16,000,000	16,000,000					3.760	3.760	MN	81,884	601,600	05/12/2016.	05/12/2026.
Q2312* AA 9	Charter Hall Funds Management Sr Nt Ser		D		2Z	10,000,000	104.294	10,429,359	10,000,000	10,000,000					4.610	4.610	FA	162,631		08/24/2018.	08/24/2028.
Q3080# AA 3	DWPF Finance Pty Ltd Sr Nt Ser A		D		1	3,000,000	102.052	3,061,551	3,000,000	3,000,000					4.140	4.140	MN	13,455	62,100	05/22/2018.	05/22/2030.
Q3080# AB 1	DWPF Finance Pty Ltd Sr Nt		D		1	3,000,000	102.393	3,071,784	3,000,000	3,000,000					4.190	4.190	MN	13,618	62,850	05/22/2018.	05/22/2031.
Q3189* AK 5	Dexus Funds Mgmt Ltd Sr Nt		D		1	25,000,000	96.769	24,192,168	25,000,000	25,000,000					3.640	3.640	MN	78,361	910,000	11/30/2017.	11/30/2029.
Q3629# AL 7	ETSA Utilities Finance Pty Ltd Sr Nt Ser		D	1	1	10,000,000	94.861	9,486,150	10,000,000	10,000,000					3.060	3.060	FA	119,850	306,000	08/10/2016.	08/10/2026.
Q3629# AM 5	ETSA Utilities Finance Pty Ltd Sr Nt Ser		D		1	16,000,000	93.676	14,988,091	16,000,000	16,000,000					3.160	3.160	FA	198,027	505,600	08/10/2016.	08/10/2028.
Q3971@ AG 4	GPT RE Limited Sr Nt		D		1	28,000,000	97.587	27,324,337	28,000,000	28,000,000					3.630	3.630	JD	31,057	1,016,400	12/20/2017.	12/20/2029.
Q6291# AC 7	Monash University Sr Nt		D		1FE	15,000,000	98.099	14,714,882	15,000,000	15,000,000					3.640	3.640	JJ	259,350	546,000	01/10/2017.	01/10/2032.
Q6518# AD 2	NSW Ports Fin Co Pty Ltd Sr Sec Nt Ser A		D	1	2	10,000,000	96.809	9,680,929	10,000,000	10,000,000					3.710	3.710	JJ	164,889	371,000	01/21/2016.	01/21/2026.
Q6518# AE 0	NSW Ports Fin Co Pty Ltd Sr Nt Ser B		D		2	12,000,000	96.269	11,552,234	12,000,000	12,000,000					3.860	3.860	MN	73,340	463,200	11/04/2015.	11/04/2028.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Q6518#	AF	7	NSW Ports Fin Co Pty Ltd Sr Sec Nt Ser A		D		2FE	5,000,000	96.623	4,831,135	5,000,000	5,000,000					4.010	4.010	JJ	94,681		07/11/2018.	07/11/2030.
Q6518#	AG	5	NSW Ports Fin Co Pty Ltd Sr Sec Nt Ser B		D		2FE	4,000,000	96.648	3,865,915	4,000,000	4,000,000					4.160	4.160	AO	36,978	83,200	04/11/2018.	04/11/2033.
Q6518@	AA	0	NSW Elec Networks Fin Pty Ltd Sr Sec Nt		D	1	2	17,000,000	92.318	15,693,988	17,000,000	17,000,000					3.080	3.080	MS	152,717	523,600	09/16/2016.	09/16/2026.
Q6518@	AE	2	NSW Elec Networks Fin Pty Ltd Sr Nt Ser		D		2FE	37,000,000	94.591	34,998,504	37,000,000	37,000,000					3.550	3.550	AO	273,646	1,313,500	10/16/2017.	10/16/2027.
Q6568@	AA	9	Network Finance Company Pty Lt Sr Sec Nt		D		2Z	25,000,000	95.897	23,974,141	25,000,000	25,000,000					3.500	3.501	AO	213,889	556,597	02/14/2018.	02/14/2028.
Q6646*	AB	5	New Term Fing Co Pty Ltd Nt Ser B		D		2	4,000,000	96.671	3,866,856	4,000,000	4,000,000					3.830	3.830	MS	45,534	153,200	09/15/2015.	09/14/2027.
Q6993#	AA	2	Novion RE Ltd Sr Nt Ser A		D	1	1FE	12,000,000	99.915	11,989,784	12,000,000	12,000,000					3.670	3.670	JD	14,680	440,400	12/19/2014.	12/19/2025.
Q7450@	AE	0	Perth Airport Pty Ltd Sr Nt		D	1	2FE	11,000,000	96.139	10,575,302	11,000,000	11,000,000					3.500	3.500	JJ	183,944	385,000	07/09/2015.	07/09/2025.
Q9194*	AA	7	Transurban Queensland Fin Pty Sr Sec Nt		D	1	2FE	11,000,000	99.733	10,970,593	11,000,000	11,000,000					4.160	4.160	MS	125,840	457,600	09/22/2015.	09/22/2025.
Q9194*	AE	9	Transurban Queensland Fin Pty Sr Sec Nt		D	1	2FE	15,000,000	94.524	14,178,642	15,000,000	15,000,000					3.450	3.450	JD	15,813	517,500	12/20/2016.	12/20/2026.
Q9396#	AK	7	Victoria Pwr Netwk Fin Pty Ltd Sr Nt Ser		D	1	1	9,000,000	92.698	8,342,831	9,000,000	9,000,000					2.760	2.760	AO	54,510	248,400	10/12/2016.	10/12/2026.
Q9883#	AB	7	Z Energy Ltd Sr Nt Ser B		D		2	8,000,000	98.062	7,844,961	8,000,000	8,000,000					4.040	4.040	JJ	158,907	161,600	01/04/2018.	01/04/2028.
R8047#	AA	3	Solveig Gas Norway AS Priv Pl		D	4	2FE	3,000,000	97.892	2,936,749	3,000,000	3,000,000					4.000	4.000	JD	333	120,000	06/27/2012.	12/30/2027.
W1004@	AB	3	Akelius Residential Property A Sr Nt		D		2FE	25,000,000	103.710	25,927,476	25,000,000	25,000,000					5.130	5.130	JD	99,750		12/03/2018.	12/03/2026.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations							15,231,234,385	XXX	14,747,638,769	15,085,390,874	15,156,381,838	0	(9,528,224)	0	(31,931,001)	XXX	XXX	XXX	151,264,605	483,966,947	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																							
000759	CR	9	American Business Fin Svcs Inc RMBS Ser			4	4FM	1,359,850	76.144	1,035,675	1,360,162	1,358,864		2			4.306	4.335	MON	4,881	37,826	06/07/2002.	07/15/2033.
000759	CV	0	American Business Fin Svcs Inc RMBS Ser			4	4FM	2,231,989	73.671	1,896,312	2,574,045	2,231,989					5.902	8.008	MON	12,660	77,069	09/19/2002.	09/15/2033.
00253C	HB	6	Aames Mtg Tr RMBS Ser 2001-3 Cl M1			4	3FM	1,627,213	93.322	1,523,002	1,631,986	1,626,418		514			6.950	7.028	MON	9,452	102,811	09/07/2001.	11/25/2031.
00253C	HH	3	Aames Mtg Tr RMBS Ser 2001-4 Cl A4			4	1FM	134,401	103.799	139,563	134,456	135,506		112			6.530	6.196	MON	732	8,819	11/30/2001.	04/25/2031.
00253C	HK	6	Aames Mtg Tr RMBS Ser 2001-4 Cl M1			4	4FM	376,153	97.454	366,752	376,332	382,568		(128)			7.150	6.865	MON	2,242	19,484	11/30/2001.	01/25/2032.
00253C	HS	9	Aames Mtg Tr RMBS Ser 2002-1 Cl M1			4	1FM	99,611	47.685	138,091	289,592	99,611					5.371	24.769	MON	1,296	15,794	03/14/2002.	06/25/2032.
02149H	AW	0	Countrywide Alternative Ln Tr RMBS Ser 2			4	3FM	2,722,800	82.834	2,653,550	3,203,451	2,722,800					5.750	9.832	MON	15,350	184,063	01/26/2007.	03/25/2037.
02660T	ER	0	American Home Mtg Inv Tr RMBS Ser 2005-2			4	1FM	181,666	96.664	177,435	183,559	182,185					5.064	5.221	MON	775	7,429	08/26/2005.	09/25/2035.
040104	BW	0	Argent Securities Inc RMBS Ser 2003-WD C			4	1FM	190,633	103.853	198,066	190,718	195,133		4,832			5.530	5.182	MON	879	10,547	09/22/2003.	10/25/2033.
04541G	AS	1	Asset Backed Securities Corp RMBS Ser 20			4	1FM	223,709	102.385	220,435	215,299	217,755		3,048			7.615	7.277	MON	1,366	15,141	02/16/2001.	03/21/2029.
05948K	RM	3	Bank of America Alt Loan Tr RMBS Ser 200			4	1FM	15,837	99.655	16,547	16,605	16,530		3			5.000	5.579	MON	69	830	07/12/2004.	06/25/2019.
05948K	XQ	7	Bank of America Alt Loan Tr RMBS Ser 200			4	3FM	845,548	98.125	842,924	859,035	845,548					5.500	5.814	MON	3,937	46,541	02/16/2005.	03/25/2035.
05948K	XS	3	Bank of America Alt Loan Tr RMBS Ser 200			4	3FM	935,156	98.125	943,300	961,329	935,156					5.500	6.064	MON	4,406	52,084	02/14/2005.	03/25/2035.
07386H	QG	9	Bear Stearns Alt- A Tr RMBS Ser 2005-1 C			4	1FM	689,800	99.665	710,122	712,511	698,388		3,058			3.066	4.244	MON	364	18,204	11/04/2013.	01/25/2035.
105667	AB	5	Bravo Mtg Loan Trust RMBS Ser 2006-1 Cl			4	1FM	1,009,942	99.515	1,768,789	1,777,410	1,009,942					2.746	9.403	MON	814	39,644	04/28/2006.	07/25/2036.
12489W	NP	5	C-BASS Tr RMBS Ser 2005-CB6 Cl A4			4	1FM	62,856	99.604	62,610	62,858	62,758		50			3.791	3.798	MON	199	2,352	09/23/2005.	07/25/2035.
12558M	BM	3	CIT Group Home Eq Loan Tr RMBS Ser 2003-			4	1FM	621,150	101.860	628,970	617,484	619,948					5.170	5.140	MON	2,660	31,924	04/06/2004.	10/20/2032.
126673	DQ	2	CWABS Inc RMBS Ser 2004-7 Cl MF1			4	1FM	2,747,807	101.049	2,782,906	2,754,019	2,747,807					5.251	5.294	MON	12,051	133,519	08/30/2004.	12/25/2034.
12667F	4S	1	Countrywide Alternative Ln Tr RMBS Ser 2			4	2FM	1,650,680	97.336	1,668,598	1,714,269	1,650,680		(1,104)			5.500	6.156	MON	7,857	75,823	02/23/2005.	04/25/2035.
12667F	TA	3	Countrywide Alternative Ln Tr RMBS Ser 2			4	1FM	1	99.777	1	1	1					4.867	4.861	MON			08/26/2004.	08/25/2034.
12667G	FD	0	Countrywide Alternative Ln Tr RMBS Ser 2			4	1FM	655,713	100.757	656,469	651,539	651,984		99			5.500	5.456	MON	2,986	35,835	03/07/2005.	05/25/2035.
12668B	RZ	8	CWMBS Inc RMBS Ser 2006-6CB Cl 1A4			4	1FM	689,253	91.327	733,384	803,035	689,253					5.500	9.394	MON	3,681	44,161	04/21/2006.	05/25/2036.
126694	E9	5	CWHL Inc RMBS Ser 2006-OA4 Cl A1			4	4FM	4,064,050	50.440	3,486,439	6,912,066	4,064,050					3.212	13.902	MON	18,426	171,913	03/01/2007.	04/25/2046.
152314	DP	2	Centex Home Equity Loan Tr RMBS Ser 2001			4	4FM	932,992	83.270	776,963	933,068	931,205		(71)			6.053	6.097	MON	4,706	58,002	06/06/2001.	07/25/2032.
16678R	DU	8	Chevy Chase Mtg Funding Corp RMBS Ser 20			4	1FM	537,022	98.900	541,954	547,982	538,978		(679)			2.736	3.232	MON	247	12,023	10/11/2007.	07/25/2036.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004-			4	1FM	37,364	100.568	37,578	37,366	37,324		(3)			4.346	4.357	MON	135	1,624	03/24/2004.	04/25/2034.
17307G MC 9	Citigroup Mtg Loan Trust RMBS Ser 2004-H			4	1FM	193,302	95.238	183,896	193,090	193,238		(3)			2.836	2.829	MON	89	4,413	03/30/2006.	12/25/2034.
225458 XJ 2	CS First Boston Mtg Sec Corp RMBS Ser 20			4	1FM	177,245	101.554	183,555	180,747	178,391		(1,324)			5.375	5.660	MON	810	9,362	08/29/2005.	07/25/2035.
24763L FN 5	Delta Funding Home Eq Ln Tr RMBS Ser 199			4	1FM	145,028	100.025	145,079	145,042	144,812		156			7.030	7.108	MON	850	5,422	05/28/1999.	08/15/2030.
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS			4	1FM	59,738	100.369	59,971	59,751	59,707		40			5.470	5.443	MON	272	3,228	09/23/2003.	09/25/2033.
251510 FX 6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C			4	1FM	768,058	96.973	793,835	818,618	768,058					5.300	6.708	MON	3,616	41,353	08/17/2005.	09/25/2035.
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl			4	1FM	94,191	100.844	95,012	94,217	95,551		(223)			5.240	4.797	MON	411	4,939	01/16/2004.	12/25/2033.
25157F AK 0	Deutsche Mtg Sec Inc RMBS Ser 2005-WF1 C			4	1FM	1,435,458	98.764	1,421,714	1,439,507	1,435,213		(825)			4.435	4.472	MON	5,320	57,943	08/25/2005.	06/26/2035.
268668 FD 7	EMC Mtg Loan Tr RMBS Ser 2006-A Cl A			4	1FM	26,108	99.758	32,855	32,935	26,108					2.956	7.590	MON	16	824	03/15/2006.	12/25/2042.
294754 AS 5	Equity One ABS Inc RMBS Ser 2002-1 Cl M1			4	1FM	692,157	97.761	676,659	692,158	691,273		24			4.336	4.347	MON	2,501	23,121	02/15/2002.	08/25/2032.
337925 ES 6	First Plus Home Ln Owner Tr RMBS Ser 199			4	5FM	367,636	47.500	170,836	359,656	170,836	(2,374)	2,374			7.510	7.368	MON	2,251	27,010	07/18/2001.	12/10/2024.
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5			4	1FM	127,343	99.834	127,126	127,338	126,939		(399)			6.650	6.702	MON	706	8,468	05/10/2001.	07/20/2031.
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200			4	1FM	57,787	100.746	58,221	57,790	57,705		126			4.963	4.972	MON	239	3,037	05/25/2004.	04/25/2034.
36242D DE 0	GS Mortgage Securities Corp RMBS Ser 200			4	1FM	2,598,295	99.257	2,579,062	2,598,378	2,593,542		4,510			5.687	5.683	MON	12,314	144,585	08/13/2004.	06/25/2034.
38218Q AA 8	Goodgreen Trust LBASS Ser 2017-2A Cl A			4	1FE	23,900,792	98.443	23,531,241	23,903,321	23,900,852		67			3.260	3.283	MON	34,633	734,516	11/08/2017.	10/15/2053.
45254N GA 9	IMPAC CMB Tr RMBS Ser 2003-11 Cl 2A1			4	1FM	160,616	93.630	152,675	163,062	161,629		20			3.346	3.507	MON	91	4,629	10/11/2007.	10/25/2033.
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2			4	1FM	815,806	96.538	804,516	833,369	815,806					2.946	3.403	MON	341	20,278	10/11/2007.	08/25/2035.
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser			4	1FM	57,862	99.893	57,801	57,863	57,793		73			4.184	4.183	MON	202	2,398	05/19/2004.	08/25/2034.
45254T TN 4	IMPAC Secd Assets CMN Owner Tr RMBS Ser			4	1FM	2,028,979	98.014	1,988,686	2,028,979	2,028,979					2.856	2.873	MON	805	47,518	03/29/2006.	05/25/2036.
466247 MU 4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3			4	1FM	1,425,038	98.832	1,396,828	1,413,334	1,415,563		(900)			5.500	5.410	MON	6,478	77,733	01/13/2005.	01/25/2035.
52518R CD 6	Lehman Structured Sec Corp RMBS Ser 2005			4	4FM	110,641	81.095	183,452	226,220	110,641					2.896	28.114	MON	90	4,782	05/22/2006.	09/26/2045.
576434 A2 0	Master Asset Securitization Tr RMBS Ser			4	4FM	918,766	94.780	862,185	909,669	912,928		1,831			5.500	5.399	MON	4,169	49,902	01/13/2005.	01/25/2035.
576434 J5 4	Master Asset Securitization Tr RMBS Ser			4	1FM	1,521,253	102.381	1,530,211	1,494,630	1,504,097		(1,013)			5.500	5.320	MON	6,850	82,205	02/16/2005.	03/25/2035.
576434 N2 6	Master Asset Securitization Tr RMBS Ser			4	2FM	376,029	97.984	374,742	382,453	378,291		(181)			5.500	5.718	MON	1,753	21,035	03/31/2005.	04/25/2035.
576434 UH 5	Master Asset Securitization Tr RMBS Ser			4	1FM	9,999	102.276	10,227	9,999	9,999					5.143	5.142	MON	43	551	08/10/2004.	08/25/2034.
576434 WD 2	Master Asset Securitization Tr RMBS Ser			4	1FM	27,669	99.965	27,445	27,454	27,398		41			5.750	5.655	MON	132	1,579	03/29/2005.	09/25/2034.
57643M JM 7	Master Asset Securitization Tr RMBS Ser			4	1FM	2,084,539	100.535	2,135,745	2,124,371	2,098,432		(16,086)			5.750	6.079	MON	10,179	121,555	10/25/2006.	12/25/2034.
589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200			4	1FM	283,482	101.515	287,891	283,596	284,485		2,025			7.820	7.540	MON	1,848	19,011	01/25/2002.	09/25/2032.
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2			4	1FM	78,081	101.916	79,595	78,098	77,969		129			5.078	5.105	MON	330	3,987	10/07/2003.	11/25/2033.
64352V KU 4	New Century Home Equity Ln Tr RMBS Ser 2			4	1FM	4,929,929	99.943	6,664,175	6,667,963	6,004,188		(184,613)			2.956	7.171	MON	3,250	178,134	03/22/2013.	06/25/2035.
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1			4	1FM	11,818	101.767	12,027	11,818	11,809		(3)			5.217	5.204	MON	51	624	02/05/2004.	03/25/2034.
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2			4	1FM	105,386	100.891	107,170	106,224	105,568		7			5.603	5.723	MON	496	5,732	06/10/2004.	07/25/2034.
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3			4	1FM	11,106	101.485	11,271	11,106	11,086		18			5.293	5.297	MON	49	588	10/22/2004.	10/25/2034.
74922P AC 8	Residential Accredit Loans Inc RMBS Ser			4	1FM	533,669	91.680	731,204	797,566	533,669					2.656	14.131	MON	353	17,000	10/11/2007.	02/25/2037.
75405W AE 2	Residential Asset Secs Corp RMBS Ser 200			4	1FM	3,799,174	99.949	4,272,576	4,274,739	4,151,502		43,174			2.916	4.975	MON	2,078	111,450	12/07/2012.	11/25/2035.
76110W MC 7	Residential Asset Secs Corp RMBS Ser 200			4	1FM	73,337	102.609	75,265	73,352	73,193		123			5.960	6.001	MON	364	4,372	09/06/2001.	09/25/2031.
76110W MF 0	Residential Asset Secs Corp RMBS Ser 200			4	6FM	378,797	46.614	332,155	712,560	332,155	(13,295)				6.320	14.932	MON	3,753	45,034	11/12/2009.	09/25/2031.
76112B SN 1	Residential Asset Mtg Products RMBS Ser			4	1FM	41,250	100.016	43,300	43,293	42,758		(288)			5.250	6.078	MON	189	2,273	08/10/2006.	09/25/2034.
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A			4	4FM	141,376	84.148	130,601	155,204	141,376					6.000	7.975	MON	776	9,299	10/03/2007.	05/25/2037.
805564 PB 1	Saxon Asset Securities Tr RMBS Ser 2003-			4	1FM	47,787	100.387	47,971	47,787	47,787					4.775	4.796	MON	190	2,296	09/04/2003.	12/25/2033.
81441P BZ 3	Security Natl Mtg Loan Tr RMBS Ser 2004-			4	1FM	263,982	100.079	264,191	263,982	263,982					5.772	5.797	MON	1,270	15,237	10/28/2004.	11/25/2034.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
863579 CD 8	Structured Adj Rate Mtg Ln RMBS Ser 2004			4	1FM	451,506	100.530	450,031	447,659	449,930		2,982			4.293	4.131	MON	1,601	17,458	10/23/2004.	10/25/2034.
86358R 5X 1	Structured Asset Sec Corp RMBS Ser 2002-			4	1FM	3,864,457	99.147	4,137,242	4,172,857	3,943,925		8,287			3.146	3.979	MON	2,188	109,996	11/20/2013.	08/25/2032.
86359B ZG 9	Structured Asset Sec Corp RMBS Ser 2004-			4	1FM	40,949	101.709	41,661	40,962	40,889		63			5.086	5.093	MON	174	2,098	08/18/2004.	09/25/2034.
86359D FQ 5	Structured Asset Sec Corp RMBS Ser 2005-			4	3FM	712,480	96.927	683,221	704,881	706,586		(237)			5.400	5.241	MON	3,172	38,064	06/23/2005.	06/25/2035.
86359D GQ 4	Structured Asset Sec Corp RMBS Ser 2005-			4	3FM	65,726	98.497	64,548	65,534	65,471		28			5.250	5.206	MON	287	3,438	06/28/2005.	12/25/2034.
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10			4	1FM	339,706	101.028	348,342	344,797	341,803		(1,636)			4.487	4.724	MON	1,289	12,919	03/10/2005.	10/25/2033.
93934F CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20			4	3FM	109,456	94.906	103,043	108,574	109,062		(11)			5.500	5.346	MON	498	5,972	10/13/2005.	10/25/2035.
94983B AM 1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2			4	1FM	2,984,270	101.590	3,189,192	3,139,271	3,019,084		(91,854)			5.750	6.887	MON	15,042	180,463	11/30/2011.	04/25/2036.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						84,091,255	XXX	85,666,682	92,445,951	85,374,439	(15,669)	(223,765)	0	0	XXX	XXX	XXX	246,580	3,491,293	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05491L AA 6	Barclays Commercial Mtg Sec CMBS Ser 201			4	1FM	2,183,107	95.404	2,122,746	2,225,000	2,187,535		4,092			2.937	3.196	MON	4,720	65,348	11/29/2017.	08/14/2036.
05491U BD 9	Barclays Commercial Mtg Sec CMBS Ser 201			4	1FE	27,607,853	104.587	28,029,289	26,800,000	27,605,681		(2,172)			4.314	3.958	MON	96,346		12/12/2018.	12/15/2051.
05604F AA 3	Bway Mortgage Trust CMBS Ser 2013-1515 C			4	1FM	11,251,196	99.194	10,888,360	10,976,789	11,092,140		(19,508)			2.809	2.457	MON	25,698	308,371	02/26/2013.	03/10/2033.
06054A AV 1	Banc of America Comm Mtg Tr CMBS Ser 201			4	1FM	5,149,939	100.940	5,046,975	5,000,000	5,085,006		(20,530)			3.429	2.976	MON	14,288	171,450	09/14/2015.	09/15/2048.
065404 BB 0	BANK CMBS Ser 2018-BN10 Cl A5			4	1FM	19,054,889	99.470	18,402,006	18,500,000	19,010,273		(44,616)			3.688	3.338	MON	56,857	568,567	01/26/2018.	02/15/2061.
06540T AD 2	BANK CMBS Ser 2018-BN11 A3			4	1FM	15,449,505	102.181	15,327,210	15,000,000	15,422,271		(27,234)			4.046	3.695	MON	50,575	404,600	04/13/2018.	03/15/2061.
06541W AX 0	BANK CMBS Ser 2017-BNK5 Cl A5			4	1FM	2,736,344	97.851	2,739,814	2,800,000	2,740,215		3,872			3.390	3.695	MON	7,910	63,280	04/19/2018.	06/15/2060.
08160B AH 7	Benchmark Mortgage Trust CMBS 2018-B5 Cl			4	1FM	5,355,989	102.893	5,350,452	5,200,000	5,351,053		(4,936)			4.419	4.064	MON	19,149	76,594	07/27/2018.	07/15/2051.
08161C AE 1	Benchmark Mortgage Trust CMBS 2018-B2 Cl			4	1FM	26,070,294	102.084	26,000,820	25,470,000	26,025,131		(45,163)			3.882	3.604	MON	82,393	630,809	12/12/2018.	02/15/2051.
08161H AF 7	Benchmark Mortgage Trust CMBS 2018-B4 Cl			4	1FM	8,857,357	103.398	8,892,228	8,600,000	8,846,606		(10,751)			4.121	3.767	MON	29,534	147,669	06/28/2018.	07/15/2051.
08161H AH 3	Benchmark Mortgage Trust CMBS 2018-B4 Cl			4	1FM	8,857,972	102.127	8,782,956	8,600,000	8,847,378		(10,594)			4.311	3.957	MON	30,896	154,478	06/28/2018.	07/15/2051.
08162C AF 7	Benchmark Mtg Tr CMBS Ser 2018-B6 Cl AS			4	1FM	6,360,123	103.132	6,368,389	6,175,000	6,356,497		(3,626)			4.441	4.093	MON	22,853	45,705	09/20/2018.	11/10/2051.
08162C AG 5	Benchmark Mtg Tr CMBS Ser 2018-B6 Cl B			4	1FM	1,855,663	103.136	1,856,450	1,800,000	1,854,587		(1,076)			4.621	4.261	MON	6,931	14,092	09/20/2018.	11/10/2051.
08162P AX 9	Benchmark Mtg Tr CMBS Ser 2018-B1 Cl A5			4	1FM	10,814,228	100.082	10,508,579	10,500,000	10,788,604		(25,623)			3.666	3.312	MON	32,078	352,853	01/19/2018.	01/15/2051.
08162T BB 8	Benchmark Mtg Tr CMBS Ser 2018-B7 Cl A4			4	1FE	1,586,100	106.346	1,637,733	1,540,000	1,585,732		(368)			4.510	4.155	MON	5,788	5,788	11/09/2018.	11/15/2051.
08162U AW 0	Benchmark Mtg Tr CMBS Ser 2018-B8 Cl A5			4	1FE	25,455,363	104.081	25,722,603	24,714,000	25,454,631		(732)			4.232	3.875	MON	87,152		12/10/2018.	01/15/2052.
12593Y BD 4	Comm Mortgage Trust CMBS Ser 2016-CR28 C			4	1FM	10,099,474	99.665	9,966,450	10,000,000	10,070,692		(10,268)			3.495	3.387	MON	29,125	349,500	01/27/2016.	02/10/2049.
12652U AU 3	CSAIL Commercial Mtg Tr CMBS Ser 2018-CX			4	1FM	6,141,298	102.090	6,125,376	6,000,000	6,131,777		(9,521)			4.033	3.754	MON	20,165	137,798	11/07/2018.	04/15/2051.
17326C AZ 7	Citigroup Comm Mtg Tr CMBS Ser 2017-B1 C			4	1FM	1,853,942	98.116	1,766,084	1,800,000	1,847,304		(4,984)			3.458	3.111	MON	5,187	62,244	08/15/2017.	08/15/2027.
17326D AD 4	Citigroup Comm Mtg Tr CMBS Ser 2017-P8 C			4	1FM	26,766,313	98.807	25,840,969	26,153,000	26,697,633		(57,212)			3.465	3.190	MON	75,517	878,135	01/24/2018.	09/15/2050.
17327F AD 8	Citigroup Comm Mtg Tr CMBS Ser 2018-B2 C			4	1FM	15,449,604	101.881	15,282,210	15,000,000	15,418,525		(31,079)			4.009	3.662	MON	50,113	451,013	03/08/2018.	03/10/2051.
23305J AA 0	DBUBS Mtg Tr CMBS Ser 2017-BRBK Cl A			4	1FM	4,428,793	99.311	4,270,382	4,300,000	4,408,140		(17,501)			3.452	2.980	MON	12,370	148,436	10/12/2017.	10/10/2034.
36250S AE 9	GS Mortgage Securities Trust CMBS Ser 20			4	1FM	14,728,505	103.248	14,764,507	14,300,000	14,712,733		(15,772)			4.155	3.806	MON	49,514	247,569	07/18/2018.	07/10/2051.
46590R AE 9	JP Morgan Chase Comm Mtg Secs CMBS 2016-			4	1FM	10,802,344	95.185	10,470,383	11,000,000	10,822,651		19,896			2.870	3.113	MON	26,312	315,744	12/04/2017.	08/15/2049.
46591A BA 2	JPMDB Commercial Mtge Securit CMBS Ser 2			4	1FM	24,925,985	103.858	25,133,709	24,200,000	24,890,838		(35,147)			4.211	3.856	MON	84,914	509,483	05/23/2018.	06/15/2051.
46640J AS 6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			4	1FM	1,661,538	100.147	1,610,513	1,608,143	1,625,818		(4,944)			3.414	2.842	MON	4,575	54,897	04/14/2014.	01/15/2046.
50180L AD 2	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A			4	1FM	1,144,349	101.858	1,207,837	1,185,806	1,178,528		2,070			6.319	6.837	MON	4,163	74,360	05/01/2008.	04/15/2041.
556227 AA 4	Madison Avenue Trust CMBS Ser 2015-11MD			4	1FM	6,085,251	100.546	6,032,742	6,000,000	6,058,876		(8,412)			3.555	3.400	MON	17,774	216,250	09/15/2015.	09/10/2033.
61691N AE 5	Morgan Stanley Capital I Tr CMBS Ser 201			4	1FM	25,748,473	98.718	24,679,450	25,000,000	25,679,096		(67,704)			3.587	3.241	MON	74,729	896,750	12/12/2017.	12/15/2050.
61691Q AE 8	Morgan Stanley Capital I Tr CMBS Ser 201			4	1FM	20,289,700	104.981	20,681,316	19,700,000	20,279,859		(9,841)			4.407	4.050	MON	72,348	144,697	10/12/2018.	10/23/2051.
61761X AA 6	Morgan Stanley Capital I Tr CMBS Ser2013			4	1FM	8,199,750	99.234	7,938,704	8,000,000	8,026,872		(31,243)			2.695	2.301	MON	17,967	215,600	02/14/2013.	01/11/2032.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
61761X	AG	3	Morgan Stanley Capital I Tr CMBS Ser 201			4	1FM	4,099,969	99.114	3,964,576	4,000,000	4,013,355		(15,726)			2.897	2.501	MON	9,657	115,880	02/14/2013.	01/11/2032.
61761X	AJ	7	Morgan Stanley Capital I Tr CMBS Ser 201			4	1FM	4,099,926	99.024	3,960,976	4,000,000	4,013,205		(15,855)			3.199	2.801	MON	10,663	127,960	02/14/2013.	01/11/2032.
61763B	AS	3	Morgan Stanley BAML Tr CMBS Ser 2013-C13			4	1FM	3,292,287	101.017	3,228,935	3,196,417	3,226,549		(13,433)			3.557	3.099	MON	9,475	113,697	11/26/2013.	11/15/2046.
61766L	BS	7	Morgan Stanley BAML Tr CMBS Ser 2016-C28			4	1FM	8,146,875	99.838	8,236,668	8,250,000	8,147,527		652			3.544	3.753	MON	24,365		12/06/2018.	01/15/2049.
90276F	AW	4	UBSCM 2018-C10 A4 CMBS Ser 2018-C10 Cl A			4	1FM	17,818,912	104.433	18,066,909	17,300,000	17,794,078		(24,834)			4.313	3.958	MON	62,185	435,294	05/23/2018.	05/15/2051.
90276R	BE	7	UBS Commercial Mtg Tr CMBS Ser 2017-C4 C			4	1FM	17,146,843	98.930	16,621,213	16,801,000	17,106,005		(33,626)			3.563	3.325	MON	49,885	554,664	04/19/2018.	10/15/2050.
90276V	AE	9	UBS Comm Mtg CMBS Ser 2018-C8 Cl A4			4	1FM	9,990,345	101.933	9,887,530	9,700,000	9,968,396		(21,949)			3.983	3.632	MON	32,196	321,959	02/12/2018.	02/15/2051.
90278K	BA	8	UBS Comm Mtg CMBS Ser 2018-C14 Cl A4			4	1FE	9,681,953	105.521	9,918,955	9,400,000	9,680,636		(1,317)			4.448	4.092	MON	34,843		11/28/2018.	12/15/2051.
90291J	AW	7	UBS Commerical Mtg Tr CMBS 2018-C9 Cl A4			4	1FM	10,299,387	102.964	10,296,350	10,000,000	10,279,251		(20,136)			4.117	3.765	MON	34,308	308,775	03/23/2018.	03/15/2051.
90353D	AZ	8	UBS Comm Mtg Tr UBSCM Ser 2018-C12 Cl A5			4	1FM	13,080,981	104.241	13,238,607	12,700,000	13,069,446		(11,535)			4.296	3.940	MON	45,468	181,872	08/03/2018.	07/15/2051.
90353K	AY	5	UBS Comm Mtg Tr CMBS Ser 2018-C13 Cl A4			4	1FM	19,981,924	104.567	20,286,056	19,400,000	19,970,530		(11,394)			4.334	3.979	MON	70,073	140,146	09/21/2018.	10/15/2051.
92939G	AA	5	WFLD Mortgage Tr CMBS Ser 2014-MONT Cl A			4	1FM	7,337,232	101.104	7,127,860	7,050,000	7,289,797		(39,650)			3.755	3.095	MON	22,059	268,390	10/17/2017.	08/10/2031.
92939G	AG	2	WFLD Mortgage Tr CMBS Ser 2014-MONT Cl B			4	1FM	6,081,288	99.855	5,991,276	6,000,000	6,047,038		(8,332)			3.755	3.609	MON	18,774	228,417	08/07/2014.	08/10/2031.
94989V	AC	3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-NX			4	1FM	15,148,965	99.088	14,863,215	15,000,000	15,099,108		(16,050)			3.354	3.241	MON	41,925	503,100	09/25/2015.	09/15/2057.
95001J	AX	5	Wells Fargo Comm Mtg Tr CMBS 2018-C44 A5			4	1FM	16,891,016	103.237	16,930,802	16,400,000	16,863,936		(27,080)			4.212	3.859	MON	57,564	402,948	04/30/2018.	05/15/2051.
95001N	AY	4	Wells Fargo Comm Mtg Tr CMBS Ser 2018-C4			4	1FM	13,182,976	103.182	13,207,283	12,800,000	13,232,949		49,973			4.184	3.766	MON	44,629	223,147	06/28/2018.	06/15/2051.
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities							533,252,120	XXX	529,274,453	520,145,155	531,904,488	0	(700,919)	0	0	XXX	XXX	XXX	1,686,010	11,638,329	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																							
00175M	BF	6	American Money Mgmt Corp CLO Ser 2014-15			4	1FE	900,000	99.450	895,050	900,000	900,000					3.876	3.894	JAJO	2,132		11/26/2018.	01/15/2032.
01449W	AB	2	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 10A C			4	2AM	5,000,000	85.250	4,262,500	5,000,000	5,000,000					3.324	3.288	MJSD	3,693	134,213	02/28/2006.	09/23/2036.
02376T	AC	2	American Airlines Inc LBASS EETC Ser 201			1	3FE	1,294,685	100.750	1,272,581	1,263,107	1,271,378		(6,579)			5.600	4.905	JJ	32,616	70,734	11/06/2014.	07/15/2020.
023771	S4	1	American Airlines Inc LBASS PTC Ser 16-3			4	2FE	8,204,549	95.989	7,875,423	8,204,549	8,204,549					3.750	3.750	AO	64,953	317,072	09/20/2017.	10/15/2025.
02377D	AA	0	American Airlines Inc LBASS EETC Ser 201			4	2FE	9,494,470	96.724	9,183,384	9,494,470	9,494,470					3.700	3.700	AO	74,162	361,054	09/26/2017.	04/15/2027.
03334@	AA	7	AnchoragePermit Ctr Bldg Ls Tr CTL			1	1	874,424	107.256	937,876	874,424	874,424					6.340	6.424	MON	2,464	55,439	02/11/2003.	02/15/2025.
03762Y	AF	4	Apidos CLO CLO Ser 2016-25A Cl A1R			4	1FE	1,100,000	99.217	1,091,386	1,100,000	1,100,000					3.639	3.654	JAJO	6,116		10/24/2018.	10/20/2031.
03762Y	AH	0	Apidos CLO CLO Ser 2016-25A Cl A2R			4	1FE	2,000,000	96.793	1,935,854	2,000,000	2,000,000					4.169	4.191	JAJO	12,739		10/24/2018.	10/20/2031.
03768C	AC	3	Apidos CLO CLO Ser XXXA Cl A1A			4	1FE	12,000,000	98.944	11,873,255	12,000,000	12,000,000					3.585	3.600	JAJO	132,443		08/07/2018.	10/18/2031.
03768C	AG	4	Apidos CLO CLO Ser XXXA Cl A2			4	1FE	10,000,000	97.375	9,737,497	10,000,000	10,000,000					4.045	4.064	JAJO	124,680		08/07/2018.	10/18/2031.
12189P	AF	9	Burlington Northern Santa Fe LBASS EETC			4	1FE	104,600	102.875	92,934	90,336	91,426		(628)			7.570	5.040	JJ	3,400	6,838	10/11/2005.	01/02/2021.
12665*	AA	9	CVS Caremark CTL Wells Fargo Bk NW			4	2	5,405,128	110.000	5,945,641	5,405,128	5,405,128					7.870	8.000	MON	24,814	425,419	09/30/2009.	10/10/2031.
126650	BS	8	CVS Health Corp LBASS PTC Nt			1	2FE	2,936,399	115.595	2,670,279	2,310,033	2,785,038		(32,860)			7.507	4.220	MON	10,116	173,462	07/15/2014.	01/10/2032.
12665U	AA	2	CVS Health Corp ABS PTC Nt			1	2FE	4,282,391	97.920	4,193,317	4,282,391	4,282,391					4.704	4.750	MON	11,751	201,444	12/11/2013.	01/10/2036.
149837	AA	4	CBA Small Balance Comm Mtg Tr LBASS Frnc			4	1AM	316,755	72.325	576,480	797,073	316,755					2.756	10.853	MON	305	17,932	04/24/2006.	06/25/2038.
15033E	AA	6	Cedar Funding Ltd CLO Ser 2018-9A Cl A1			2	1FE	3,479,000	97.871	3,425,498	3,500,000	3,479,579		579			3.449	3.581	JAJO	23,808		10/25/2018.	04/20/2031.
22534M	AA	8	Credit Accept Auto Loan Tr LBASS Ser 201			4	1FE	341,170	99.870	338,887	339,328	339,586		(882)			2.420	2.058	MON	365	8,212	05/31/2017.	11/15/2023.
26249G	AE	0	Dryden Sr Ln Fd CLO Ser 2014-33A Cl AR			4	1FE	2,000,000	100.024	2,000,481	2,000,000	2,000,000					3.866	3.885	JAJO	16,754	68,160	11/07/2016.	10/15/2028.
26249G	AF	7	Dryden Sr Ln Fd CLO Ser 2014-33A Cl BR			4	1FE	1,000,000	99.498	994,985	1,000,000	1,000,000					4.286	4.309	JAJO	9,287	38,327	11/07/2016.	10/15/2028.
26251C	AC	8	Dryden Senior Loan Fund CLO Ser 2018-61A			4	1FE	500,000	99.122	495,610	500,000	500,000					3.609	3.624	JAJO	1,654		10/31/2018.	01/17/2032.
31331F	AY	7	Fedex Corp ABS PTC Ser 1998-1 Cl B			4	2FE	137,314	100.750	138,344	137,314	137,314					6.845	6.843	JJ	4,334	9,399	04/10/2002.	01/15/2019.
50026*	AA	3	Kohls Corp CTL Shelby MI			1	2	352,127	106.470	354,869	333,305	337,819		(1,068)			7.600	6.990	MON	1,126	25,331	09/11/2002.	12/15/2022.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
59549W	AB	9	Mid State Tr LBASS Ser 11 Cl M1				2AM	528,646	106.771	564,454	528,657	528,656					5.598	5.664	MON	1,315	29,594	06/18/2003.	07/15/2038.
63080#	AA	5	NARA Caves Lease Tr CTL				1	4,325,269	109.309	4,727,895	4,325,269	4,325,269					5.300	5.300	MON	10,188	229,239	06/03/2010.	09/15/2028.
653240	AA	9	Newtown CTL Ser 2002			1	1	777,403	104.419	811,787	777,430	777,421		1			6.082	6.160	MON	2,101	47,283	08/08/2002.	05/15/2023.
73019#	AD	4	PNC Equip Finc LLC LBASS Priv Pl Nt Ser			4	1	2,400,103	98.026	2,352,723	2,400,103	2,400,103					3.050	3.050	MN	9,354	73,203	11/15/2012.	11/15/2027.
74041E	AC	9	Preferred Term Sec Ltd VI LBASS Mezz Nt			4	1AM	227,626	50.890	2,086,192	4,099,415	227,626					3.778	68.541	MJSD	3,441	126,651	06/25/2012.	03/23/2035.
74042C	AA	6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-			4	1FE	3,261,415	102.750	4,937,170	4,805,032	3,524,123		19,481			3.679	7.347	MJSD	3,928	146,974	10/02/2012.	03/22/2038.
74042H	AC	1	Preferred Term Sec Ltd LBASS XIX Nt Cl B			4	4AM	2,734,507	57.870	1,582,223	2,734,099	2,733,857		(255)			3.388	3.401	MJSD	2,059	75,267	03/23/2006.	12/22/2035.
74042J	AA	1	Preferred Term Sec Ltd LBASS XXI Nt Ser			4	1FE	2,035,300	95.780	1,949,411	2,035,300	2,035,300					3.138	3.150	MJSD	1,419	50,843	02/17/2006.	03/22/2038.
78402C	AA	1	SC Commercial Mtg Pass Through CTL Ser 2			4	2	1,048,368	107.381	1,076,593	1,002,591	1,016,465		(2,702)			7.052	6.458	MON	5,892	69,375	11/20/2003.	11/10/2028.
85746*	DR	8	State Street Bk & Tr Co ABS Sr Lev Lease			1	2	79,568	100.240	79,759	79,568	79,568					6.840	6.842	JJ	2,283	5,453	09/30/2002.	01/31/2019.
85746*	DU	1	State Street Bk & Tr Co ABS Sr Lev Lease			1	2	81,555	100.240	81,750	81,555	81,555					6.840	6.835	JJ	2,340	5,262	10/20/2004.	01/31/2019.
85746*	DX	5	State Street Bk & Tr Co ABS Sr Lev Lease			1	2	48,702	100.240	48,819	48,702	48,702					6.840	6.835	JJ	1,397	3,473	10/20/2004.	01/31/2019.
85746*	EA	4	State Street Bk & Tr Co ABS Sr Lev Lease			1	2	48,702	100.240	48,819	48,702	48,702		4			6.840	6.835	JJ	1,397	3,473	10/20/2004.	01/31/2019.
90931V	AA	4	United Air Lines PTC Ser 2018-1 A			1	1FE	19,500,000	97.533	19,018,838	19,500,000	19,500,000					3.700	3.700	MS	240,500	394,821	01/31/2018.	09/01/2031.
90933J	AA	9	United Airlines LBASS Ser 2016-2 B PTT			4	2FE	12,800,926	95.300	12,199,321	12,800,926	12,800,926					3.650	3.650	AO	109,021	429,596	10/23/2017.	04/07/2027.
91740#	AA	8	United States of America BIA-2 CTL Alber			1	1	576,835	106.460	614,098	576,835	576,835					5.760	5.830	MON	1,477	33,226	12/15/2004.	10/15/2025.
91741@	AA	9	US Govt Ft Collins Tr GSA CTL APHIS Ls			1	1	2,895,419	106.501	3,083,651	2,895,419	2,895,419					5.400	5.461	MON	6,949	156,353	10/18/2005.	12/15/2026.
91838*	AA	5	VA Springfield CTL Ls Fin Tr			4	1	8,314,541	98.047	8,152,144	8,314,541	8,314,541					3.880	3.911	MON	8,961	167,575	06/14/2018.	06/21/2038.
94978#	AU	1	Wells Fargo Bank Northwest NA CTL MWRA L			4	1	1,048,463	124.250	1,244,241	1,001,405	1,027,769		(1,608)			7.380	7.019	MON	3,285	70,913	07/30/2002.	05/15/2032.
94978#	BC	0	Wells Fargo Bank Northwest NA CTL			1	2	445,469	103.806	462,424	445,469	445,469					6.599	6.688	MON	2,450	29,768	02/26/2003.	11/01/2022.
9497ER	AD	6	Wells Fargo Home Eq Tr RMBS Ser 2005-1 C			4	1FM	7,070,000	100.151	7,080,690	7,070,000	7,070,000					3.437	3.462	MON	4,014	205,932	11/16/2017.	04/25/2035.
96928#	AC	7	William Blair CTL CTL PTC Ser 2004-1			1	2	211,144	102.260	188,315	184,153	187,694		(1,485)			7.660	5.658	MON	235	14,106	12/09/2004.	01/25/2023.
98881@	AA	4	ZC Specialty Ins Co CTL Ser 2002-31			1	2	1,992,622	108.729	2,166,552	1,992,622	1,992,622					7.338	7.339	JJ	63,361	146,219	12/20/2002.	12/23/2022.
00908P	AA	5	Air Canada LBASS EETC Ser 2017-1AA		A	1	1FE	8,000,000	95.429	7,634,336	8,000,000	8,000,000					3.300	3.300	JJ	121,733	149,600	12/07/2017.	07/15/2031.
00908P	AB	3	Air Canada LBASS PTT Ser 2017-1A		A	1	1FE	7,000,000	95.542	6,687,912	7,000,000	7,000,000					3.550	3.550	JJ	114,586	140,817	12/07/2017.	07/15/2031.
009090	AC	5	Air Canada LBASS EETC Ser 2015-1C		A	1	3FE	15,000,000	100.500	15,075,000	15,000,000	15,000,000					5.000	5.001	MS	220,833	750,000	03/11/2015.	03/15/2020.
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities							174,175,595	XXX	174,247,248	179,279,251	174,158,479	0	(28,002)	0	0	XXX	XXX	XXX	1,508,231	5,468,052	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)							16,022,753,355	XXX	15,536,827,152	15,877,261,231	15,947,819,244	(15,669)	(10,480,910)	0	(31,931,001)	XXX	XXX	XXX	154,705,426	504,564,621	XXX	XXX
Bank Loans - Acquired																							
03539#	AA	8	Ankura Consulting Group LLC 1st Lien Ter				4FE	3,820,918	98.000	3,820,918	3,898,896	3,824,557		3,640			7.677	8.096	FMAN	29,932	74,437	08/24/2018.	08/24/2024.
32007U	BX	6	First Data Corp New 2024 Term Ln Nt 1				3FE	851,193	94.875	812,264	856,141	852,045		701			4.705	4.852	MON	895	31,465	02/20/2018.	04/26/2024.
404122	AX	1	HCA Inc Term Ln B-10 Nt 1				3FE	5,083,677	97.750	4,969,295	5,083,677	5,083,677					4.506	4.549	MON	1,909	164,015	03/22/2018.	03/13/2025.
44969C	BF	6	Quintiles IMS New Term Ln B Nt 1				3FE	1,010,589	97.150	972,067	1,000,583	1,009,323		(1,266)			4.803	4.641	MJSD	256	37,861	02/14/2018.	03/06/2024.
44989*	AA	1	IQNavigator Inc 1st Lien TL Nt 1				4Z	4,839,364	93.860	4,611,398	4,913,060	4,843,009		3,646			8.140	8.546	FMAN	35,549	108,888	08/20/2018.	08/20/2024.
44989*	AB	9	IQNavigator Inc Revolver Nt 1				4Z	178,234	93.290	168,807	180,948	178,399		165			8.140	8.592	FMAN	1,309	4,738	08/20/2018.	08/20/2023.
60367*	AA	9	Ministry Brands LLC Incremental DD Term				3FE	1,094,435	100.000	1,094,435	1,094,435	1,094,435					6.506	6.594	MON	791	61,830	12/31/2018.	12/02/2022.
60367*	AB	7	Ministry Brands LLC Incremental Term Ln				3FE	8,336,759	100.000	8,378,653	8,378,653	8,342,183		5,424			6.506	6.682	MON	6,020	373,486	05/02/2018.	12/02/2022.
70466@	AA	6	Peach State Labs Inc Sr Sec Term Ln Nt 1				3	8,792,939	100.000	8,830,341	8,830,341	8,806,054		13,115			9.349	9.735	MON	71,066	719,437	02/01/2018.	06/30/2020.
72584D	AE	4	Yum Brands New Term Ln Nt 1				3FE	2,992,015	97.100	2,883,870	2,970,000	2,989,942		(2,073)			4.099	4.012	MON	4,735	82,410	04/03/2018.	03/29/2025.
76168J	AN	6	RBS Global (Rexnord) Term Ln B Nt 1				3FE	6,914,400	96.958	6,670,731	6,880,000	6,914,158		(242)			4.506	4.448	MON	2,584	13,531	12/18/2018.	08/21/2024.
81726J	AE	1	Sensata Technologies New 1st Lien Term L				2FE	4,590,874	98.250	4,530,880	4,611,582	4,596,475		4,868			4.705	4.859	JAJO	48,085	156,165	11/07/2017.	10/14/2021.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
85856# AA 0	Steiner US Holdings Inc Term Ln Last Out			1	4	10,000,000	100.000	10,000,000	10,000,000	10,000,000					12.238	10.695	MJSD.	90,621	1,001,374	12/09/2015.	12/09/2021.
90347B AH 1	Axalta Coating Systems New Term Ln B Nt				3FE	6,320,979	94.000	5,895,800	6,272,128	6,316,102		(4,877)			4.803	4.685	MJSD.	2,510	186,979	05/08/2018.	06/01/2024.
6499999. Bank Loans - Acquired						64,826,376	XXX	63,639,459	64,970,444	64,850,359	0	23,101	0	0	XXX	XXX	XXX	296,262	3,016,616	XXX	XXX
6599999. Total - Bank Loans						64,826,376	XXX	63,639,459	64,970,444	64,850,359	0	23,101	0	0	XXX	XXX	XXX	296,262	3,016,616	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						16,539,258,474	XXX	16,104,072,204	16,356,242,660	16,469,353,895	0	(9,514,031)	0	(31,931,001)	XXX	XXX	XXX	164,863,445	530,851,302	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						595,846,564	XXX	590,121,583	589,384,200	595,046,086	(15,669)	(638,089)	0	0	XXX	XXX	XXX	1,835,948	20,560,504	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						533,252,120	XXX	529,274,453	520,145,155	531,904,488	0	(700,919)	0	0	XXX	XXX	XXX	1,686,010	11,638,329	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						176,005,595	XXX	176,145,653	181,109,251	175,988,479	0	(28,002)	0	0	XXX	XXX	XXX	1,516,619	5,568,702	XXX	XXX
8299999. Total - Bank Loans						64,826,376	XXX	63,639,459	64,970,444	64,850,359	0	23,101	0	0	XXX	XXX	XXX	296,262	3,016,616	XXX	XXX
8399999. Grand Total - Bonds						17,909,189,129	XXX	17,463,253,352	17,711,851,710	17,837,143,307	(15,669)	(10,857,940)	0	(31,931,001)	XXX	XXX	XXX	170,198,284	571,635,453	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol / Market Indicator	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
86358X 20 3	SFA ABS CDO III LTD Pfd		C	1,266.000	1,000.00		0	XXX	0	0	0	0	0	0	0	0	0	0	P6FEU	03/07/2012.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
69120# 10 6	Owl Rock Capital Corp Com			377,849.060	5,769,755	15.270	5,769,755	5,738,686		346,401		(29,071)		(29,071)		L	12/11/2018.
88642R 10 9	Tidewater Inc Com			137,584.000	2,631,982	19.130	2,631,982	2,631,982					725,068	(725,068)		L	07/31/2017.
88642R 13 3	Tidewater Inc Warrants (Exp 7/31/42)			5,384.000	102,996	19.130	102,996	158,881				(23,367)		(23,367)		U	07/31/2017.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					8,504,733	XXX	8,504,733	8,529,549	0	346,401	0	(52,438)	725,068	(777,506)	0	XXX	XXX
9799999. Total - Common Stock					8,504,733	XXX	8,504,733	8,529,549	0	346,401	0	(52,438)	725,068	(777,506)	0	XXX	XXX
9899999. Total Common and Preferred Stock					8,504,733	XXX	8,504,733	8,529,549	0	346,401	0	(52,438)	725,068	(777,506)	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....1, the total $ value (included in Column 8) of all such issues $.....102,996.

SCHEDULE D - PART 3

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

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
Bonds - U.S. Government								
912828 3P 3	U S Treasury Nt 2.250% 12/31/24		01/19/2018	Bank of America BISD Dealer		117,624	120,000	164
0599999.	Total - Bonds - U.S. Government					117,624	120,000	164
Bonds - U.S. States, Territories and Possessions								
13063D GD 4	California St GO Txbl-Ref		04/18/2018	JP Morgan Securities LLC		25,847,010	24,500,000	
13063D GE 2	California St GO Txbl-Ref		04/18/2018	JP Morgan Securities LLC		7,371,840	7,000,000	
373385 DM 2	Georgia St GO Txbl Tranche 2 Ser B		07/19/2018	JP Morgan Securities LLC		6,122,464	6,110,000	6,908
373385 DN 0	Georgia St GO Txbl Tranche 2 Ser B		07/19/2018	JP Morgan Securities LLC		3,707,548	3,700,000	4,240
373385 DP 5	Georgia St GO Txbl Tranche 2 Ser B		09/11/2018	JP Morgan Securities LLC		5,944,080	6,000,000	38,633
882724 HC 4	Texas ST-Ref-Txbl GO Txbl Public Fin Aut		08/29/2018	Piper Jaffrey & Co		4,195,000	4,195,000	
882724 HD 2	Texas ST-Ref-Txbl GO Txbl Public Fin Aut		08/29/2018	Piper Jaffrey & Co		6,750,000	6,750,000	
1799999.	Total - Bonds - U.S. States, Territories & Possessions					59,937,942	58,255,000	49,781
Bonds - U.S. Political Subdivisions of States								
544351 MX 4	Los Angeles CA GO Txbl Ser A		07/17/2018	Wells Fargo Securities LLC		7,302,251	7,310,000	5,387
544351 MY 2	Los Angeles CA GO Txbl Ser A		07/17/2018	Wells Fargo Securities LLC		5,293,698	5,310,000	3,944
736688 LX 8	Portland OR Comm College GO Txble Pensio		11/07/2018	Piper Jaffrey & Co		5,000,000	5,000,000	
2499999.	Total - Bonds - U.S. Political Subdivisions of States					17,595,949	17,620,000	9,331
Bonds - U.S. Special Revenue and Special Assessment								
167593 H7 0	Chicago IL O'Hare Int Arpt Rev Txbl Ref		12/06/2018	JP Morgan Securities LLC		11,690,000	11,690,000	
167593 L7 5	Chicago IL O'Hare Int Arpt Rev AMT Ref S		12/06/2018	JP Morgan Securities LLC		9,783,000	10,000,000	
249182 LP 9	Denver City & Cnty Co Arpt Rev AMT Tax E		08/15/2018	Merrill Lynch		22,720,090	23,000,000	
3140Q8 3K 9	FNMA Pool #CA1701 4.000% 05/25/48		06/29/2018	Barclays Capital Inc		24,219,311	23,737,150	2,637
3140Q9 N2 5	FNMA Pool #CA2208 4.500% 08/25/48		08/30/2018	Citigroup		15,249,228	14,667,126	55,002
31418C RD 8	FNMA Pool #MA3183 4.000% 11/25/47		06/06/2018	Credit Suisse Securities LLC		22,731,543	22,361,186	14,907
31418C S5 4	FNMA Pool #MA3239 4.000% 01/25/48		02/02/2018	Credit Suisse Securities LLC		23,561,144	22,871,428	10,165
31418C XN 9	FNMA Pool #MA3384 4.000% 06/25/48		05/18/2018	Nomura Securities Intl LLC		24,408,666	24,086,881	53,526
403720 GT 6	Gwinnett Cnty GA Dev Auth Rev Txbl Gwin		07/25/2018	JP Morgan Securities LLC		1,876,331	1,875,000	
403720 GU 3	Gwinnett Cnty GA Dev Auth Rev Gwinnett C		07/25/2018	JP Morgan Securities LLC		1,999,680	2,000,000	
403720 GV 1	Gwinnett Cnty GA Dev Auth Rev Gwinnett C		07/25/2018	JP Morgan Securities LLC		1,999,680	2,000,000	
403720 GW 9	Gwinnett Cnty GA Dev Auth Rev Gwinnett C		07/25/2018	JP Morgan Securities LLC		1,999,660	2,000,000	
403720 GX 7	Gwinnett Cnty GA Dev Auth Rev Gwinnett C		07/25/2018	JP Morgan Securities LLC		1,999,660	2,000,000	
44244C TQ 0	Houston TX Util Sys Rev Txbl Ref 1st Lie		08/08/2018	Piper Jaffrey & Co		7,500,000	7,500,000	
44244C TT 4	Houston TX Util Sys Rev Txbl Ref 1st Lie		08/08/2018	Piper Jaffrey & Co		3,000,000	3,000,000	
45174X AA 0	IHC Health Services Inc Sec Nt		06/26/2018	JP Morgan Securities LLC		27,100,000	27,100,000	
51771F AU 0	Las Vegas Convtn & Vistrs Rev Series B		09/14/2018	RBC Capital Markets LLC		17,073,749	17,316,000	
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	
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	
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	
59447T KN 2	Michigan St Fin Auth Rev Txbl Ref Ser C-		06/26/2018	Bank of America BISD Dealer		12,167,250	12,500,000	71,448
594698 QS 4	Michigan St Strategic Fd Rev Bds AMT-I-7		11/15/2018	Merrill Lynch		11,760,840	12,000,000	
594698 QU 9	Michigan St Strategic Fd Rev Bds AMT-I-7		11/15/2018	Merrill Lynch		4,896,783	4,953,000	
64990G GK 2	New York St Dorm Auth Rev Txbl Montefior		07/27/2018	Merrill Lynch		4,577,000	4,600,000	
66285W YA 8	North Texas Tollway Auth Rev Ref		10/12/2018	Siebert Cisneros Shank & Co		2,272,906	2,300,000	
68608W AH 5	OR St Univ Gen Rev Txbl		02/07/2018	Merrill Lynch		23,678,250	25,000,000	257,813
73358W X9 0	Port Auth NY & NJ Rev Txbl Consol 2 Hund		08/17/2018	Citigroup		7,200,000	7,200,000	
899154 BC 1	Tulare Co Pensn Txbl Txbl Rev Bd		06/01/2018	Raymond James USA Ltd		4,355,000	4,355,000	
899154 BF 4	Tulare Co Pensn Txbl Txbl Rev Bd		06/01/2018	Raymond James USA Ltd		5,500,000	5,500,000	

SCHEDULE D - PART 3

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

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
914245 BR 5	Univ of Deleware DE Txbl		04/05/2018	Barclays Capital Inc		8,000,000	8,000,000	
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
92778W HG 4	Virginia St Clg Bldg Auth Ed Txbl-Ser B		11/27/2018	JP Morgan Securities LLC		1,251,997	1,245,000	
92778W HK 5	Virginia St Clg Bldg Auth Ed Txbl-Ser B		11/27/2018	JP Morgan Securities LLC		502,465	500,000	
92778W HZ 2	Virginia St Clg Bldg Auth Rev LBASS Txbl		11/06/2018	JP Morgan Securities LLC		9,731,687	9,780,000	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					373,611,296	373,607,771	730,200
Bonds - Industrial and Miscellaneous								
00122@ AA 9	AES Southland Sr Sec Nt		11/30/2018	Various		12,313,782	12,313,782	
00175M BF 6	American Money Mgmt Corp CLO Ser 2014-15		11/26/2018	Mizuho Securities USA Inc		900,000	900,000	
00184@ AA 4	Amazon.com Inc. Euclid BTS Lease Backed		09/17/2018	Suntrust Robinson Humprey Inc		8,509,347	8,509,347	
00206R GQ 9	AT&T Inc Sr Nt 4.300% 02/15/30		11/26/2018	Tax Free Exchange		4,914,683	5,033,000	60,718
00225# AA 3	Amazon.com Inc Grand Rapids Secured Nt S		11/16/2018	Suntrust Robinson Humprey Inc		8,804,596	8,804,596	
002824 BF 6	Abbott Labs Sr Nt 3.750% 11/30/26		06/05/2018	RBC Capital Markets LLC		20,131,676	20,403,243	14,877
002824 BH 2	Abbott Labs Sr Nt 4.900% 11/30/46		06/05/2018	HSBC Securities USA Inc		8,656,240	8,000,000	7,622
004498 AB 7	ACI Worldwide Inc Sr Nt		11/08/2018	Various		29,365,309	29,111,000	116,542
007589 AA 2	Advocate Health Corp Sr Nt		08/07/2018	JP Morgan Securities LLC		8,000,000	8,000,000	
007589 AB 0	Advocate Health Corp Sr Nt		08/07/2018	JP Morgan Securities LLC		12,000,000	12,000,000	
01882Y AB 2	Alliant Energy Finance Sr Nt		06/20/2018	Various		28,450,160	28,500,000	1,181
019736 AD 9	Allison Transmission Inc Sr Nt		11/15/2018	Bank of America BISD Dealer		2,521,777	2,658,000	17,720
019736 AE 7	Allison Transmission Inc Sr Nt		02/07/2018	Various		5,103,976	5,137,000	84,656
023135 BC 9	Amazon.com Inc Sr Nt 3.150% 08/22/27		06/08/2018	Tax Free Exchange		47,919,956	48,000,000	445,200
023135 BJ 4	Amazon.com Inc Sr Nt 4.050% 08/22/47		06/08/2018	Tax Free Exchange		32,937,002	33,000,000	393,525
030288 B* 4	American Transmission Sys Sr Nt		09/27/2018	Us Bancorp Investments Inc		9,000,000	9,000,000	
03063# AA 2	Americold Realty Operating Par Sr Nt Ser		12/04/2018	Bank of America BISD Dealer		30,000,000	30,000,000	
031100 L* 9	Ametek Inc Sr Nt Ser J		12/13/2018	Tax Free Exchange		10,000,000	10,000,000	75,636
031100 N# 3	Ametek Inc Sr Nt Ser V		12/13/2018	Bank of America BISD Dealer		13,000,000	13,000,000	
032654 AJ 4	Analog Devices Inc Sr Nt		12/11/2018	Morgan Stanley & Co LLC		6,314,620	6,500,000	125,342
032654 AN 5	Analog Devices Inc Sr Nt		09/18/2018	Various		36,659,570	38,000,000	453,833
035240 AL 4	Anheuser-Busch Inbev Worldwide Sr Nt		12/06/2018	Various		18,300,610	19,000,000	120,333
037411 AW 5	Apache Corp Sr Nt 5.100% 09/01/40		03/28/2018	Morgan Stanley & Co LLC		9,205,650	9,000,000	39,525
03762Y AF 4	Apidos CLO CLO Ser 2016-25A Cl A1R		10/24/2018	JP Morgan Securities LLC		1,100,000	1,100,000	
03762Y AH 0	Apidos CLO CLO Ser 2016-25A Cl A2R		10/24/2018	JP Morgan Securities LLC		2,000,000	2,000,000	
03768C AC 3	Apidos CLO CLO Ser XXXA Cl A1A		08/07/2018	Credit Suisse Securities LLC		12,000,000	12,000,000	
03768C AG 4	Apidos CLO CLO Ser XXXA Cl A2		08/07/2018	Credit Suisse Securities LLC		10,000,000	10,000,000	
037833 DB 3	Apple Inc Sr Nt 2.900% 09/12/27		12/06/2018	Morgan Stanley & Co LLC		18,670,800	20,000,000	141,778
038522 AQ 1	Aramark Services Inc Sr Nt		12/07/2018	Various		32,772,728	32,642,000	144,673
04317@ BD 9	Arthur J Gallagher & Co Sr Nt Series DD		06/13/2018	Bank of America BISD Dealer		20,000,000	20,000,000	
045054 AF 0	Ashtead Capital Inc 2nd Lien Nt		07/18/2018	Various		19,935,813	20,828,436	356,030
045054 AH 6	Ashtead Capital Inc 2nd Lien Nt		07/23/2018	JP Morgan Securities LLC		3,000,000	3,000,000	
049560 AP 0	Atmos Energy Corp Sr Nt		10/01/2018	JP Morgan Securities LLC		12,163,753	12,225,000	
05491U BD 9	Barclays Commercial Mtg Sec CMBS Ser 201		12/12/2018	Barclays Capital Inc		27,607,853	26,800,000	61,019
05606# AA 1	BIF III Holtwood LLC Sr Nt		02/15/2018	HSBC Securities USA Inc		10,000,000	10,000,000	
058498 AV 8	Ball Corp Sr Nt 4.875% 03/15/26		03/06/2018	Deutsche Bank Capital		2,900,000	2,900,000	
06051G FG 9	Bank of America Corp Sr MTN		02/13/2018	Bank of America BISD Dealer		549,500	500,000	9,073
06051G HA 0	Bank of America Corp Sr Nt		01/18/2018	Bank of America BISD Dealer		25,000,000	25,000,000	
06051G HM 4	Bank of America Corp Sr Nt		07/18/2018	Bank of America BISD Dealer		21,000,000	21,000,000	

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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
06406F AC 7	Bank of NY Mellon Corp Sr MT Nt		01/04/2018	Goldman Sachs & Company		976,610	1,000,000	4,978
06406R AF 4	Bank of NY Mellon Corp Sr MTN		01/22/2018	Various		19,994,221	20,000,000	
06406R AH 0	Bank of NY Mellon Corp Sr MTN		08/06/2018	Various		56,683,770	56,500,000	220,306
065404 BB 0	BANK CMBS Ser 2018-BN10 Cl A5		01/26/2018	Wells Fargo Securities LLC		19,054,889	18,500,000	22,743
06540T AD 2	BANK CMBS Ser 2018-BN11 A3		04/13/2018	Morgan Stanley & Co LLC		15,449,505	15,000,000	42,146
06541W AX 0	BANK CMBS Ser 2017-BNK5 Cl A5		04/19/2018	Wells Fargo Securities LLC		2,736,344	2,800,000	5,801
07086* AA 0	Bath County Energy LLC Sr Nt		05/03/2018	Morgan Stanley & Co LLC		11,000,000	11,000,000	
07274N AA 1	Bayer US Finance II LLC Sr Nt		06/19/2018	Various		2,001,220	2,000,000	
07274N AL 7	Bayer US Finance II LLC Sr Nt		06/20/2018	Various		40,729,653	41,000,000	
07274N AU 7	Bayer US Finance II LLC Sr Nt		07/12/2018	Tax Free Exchange		1,998,338	2,000,000	
07274N AW 3	Bayer US Finance II LLC Sr Nt		07/12/2018	Tax Free Exchange		11,180,375	11,000,000	
07274N BF 9	Bayer US Finance II LLC Sr Nt		07/12/2018	Tax Free Exchange		4,963,241	5,000,000	
072868 AC 6	Baylor University Sec Nt		02/08/2018	Merrill Lynch		3,000,000	3,000,000	
075887 CE 7	Becton Dickinson & Co Sr Nt		05/01/2018	Tax Free Exchange		1,551,222	1,500,000	34,058
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
08161C AE 1	Benchmark Mortgage Trust CMBS 2018-B2 Cl		12/12/2018	Various		26,070,294	25,470,000	63,039
08161H AF 7	Benchmark Mortgage Trust CMBS 2018-B4 Cl		06/28/2018	Deutsche Bank Capital		8,857,357	8,600,000	11,814
08161H AH 3	Benchmark Mortgage Trust CMBS 2018-B4 Cl		06/28/2018	Deutsche Bank Capital		8,857,972	8,600,000	12,358
08162C AF 7	Benchmark Mtg Tr CMBS Ser 2018-B6 Cl AS		09/20/2018	Citigroup		6,360,123	6,175,000	6,094
08162C AG 5	Benchmark Mtg Tr CMBS Ser 2018-B6 Cl B		09/20/2018	Citigroup		1,855,663	1,800,000	1,910
08162P AX 9	Benchmark Mtg Tr CMBS Ser 2018-B1 Cl A5		01/19/2018	Deutsche Bank Capital		10,814,228	10,500,000	32,078
08162T BB 8	Benchmark Mtg Tr CMBS Ser 2018-B7 Cl A4		11/09/2018	Deutsche Bank Capital		1,586,100	1,540,000	5,209
08162U AW 0	Benchmark Mtg Tr CMBS Ser 2018-B8 Cl A5		12/10/2018	JP Morgan Securities LLC		25,455,363	24,714,000	75,532
084659 AQ 4	Berkshire Hathaway Energy Sr Nt		07/23/2018	Wells Fargo Securities LLC		14,995,200	15,000,000	
097023 BX 2	Boeing Co Sr Nt 3.250% 03/01/28		02/21/2018	Goldman Sachs & Company		2,934,540	3,000,000	
097023 BZ 7	Boeing Co Sr Nt 3.625% 03/01/48		02/21/2018	Goldman Sachs & Company		2,783,550	3,000,000	
097023 CA 1	Boeing Co Sr Nt 3.450% 11/01/28		11/20/2018	Various		22,097,905	22,680,000	13,199
097023 CB 9	Boeing Co Sr Nt 3.850% 11/01/48		10/31/2018	Various		5,590,012	6,000,000	610
10112R BA 1	Boston Properties LP Sr Nt		12/06/2018	Various		23,057,625	23,000,000	15,750
101137 AS 6	Boston Scientific Corp Nt		02/22/2018	Barclays Capital Inc		12,977,640	13,000,000	
10373Q AC 4	BP Cap Mkts America Sr Nt		09/18/2018	Citigroup		26,750,000	26,750,000	
10373Q AE 0	BP Cap Mkts America Sr Nt		12/06/2018	Credit Suisse Securities LLC		3,035,850	3,000,000	11,996
10373Q AW 0	BP Cap Mkts America Sr Nt		12/14/2018	Tax Free Exchange		10,105,694	10,000,000	14,293
11134L AH 2	Broadcom Crp/ Caymn Fi Sr Nt		02/21/2018	Tax Free Exchange		8,963,855	9,000,000	34,875
11134L AK 5	Broadcom Crp/ Caymn Fi Sr Nt		02/21/2018	Tax Free Exchange		3,995,917	4,000,000	30,311
11134L AP 4	Broadcom Crp/ Caymn Fi Sr Nt		02/21/2018	Tax Free Exchange		6,998,190	7,000,000	75,347
11134L AR 0	Broadcom Crp/ Caymn Fi Sr Nt		02/21/2018	Tax Free Exchange		22,988,907	23,000,000	277,278
115637 AT 7	Brown-Forman Corp Sr Nt		03/22/2018	Barclays Capital Inc		14,828,250	15,000,000	
12189L AS 0	Burlington Northern Santa Fe Sr Nt		05/30/2018	Barclays Capital Inc		11,416,707	10,343,000	84,468
126408 HM 8	CSX Corp Sr Nt 4.250% 03/15/29		11/07/2018	Citigroup		5,480,255	5,500,000	
126408 HN 6	CSX Corp Sr Nt 4.750% 11/15/48		11/07/2018	Citigroup		7,826,372	7,900,000	
12652U AU 3	CSAIL Commercial Mtg Tr CMBS Ser 2018-CX		11/07/2018	Credit Suisse Securities LLC		6,141,298	6,000,000	10,419
134429 BE 8	Campbell Soup Co Sr Nt Ser 5Y		03/12/2018	Credit Suisse Securities LLC		998,510	1,000,000	
134429 BG 3	Campbell Soup Co Sr Nt		04/10/2018	Various		39,762,080	40,000,000	84,844
141781 BG 8	Cargill Inc Sr Nt 3.250% 03/01/23		02/26/2018	JP Morgan Securities LLC		998,760	1,000,000	
14913Q 2L 2	Caterpillar Finl Service Sr MTN		05/22/2018	Goldman Sachs & Company		498,365	500,000	383

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14913Q 2N 8	Caterpillar Finl Service Sr Nt MTN		09/04/2018	Barclays Capital Inc		3,996,920	4,000,000	
150190 AB 2	Cedar Fair/Can/Magnum/MI Sr Nt		09/06/2018	Various		15,123,193	15,381,000	230,059
150190 AB 2	Cedar Fair/Can/Magnum/MI Sr Nt		06/27/2018	Tax Free Exchange		14,078,070	13,989,000	150,382
15033E AA 6	Cedar Funding Ltd CLO Ser 2018-9A Cl A1		10/25/2018	Citigroup		3,479,000	3,500,000	2,347
15189T AV 9	CenterPoint Energy Inc Sr Nt		10/04/2018	Goldman Sachs & Company		29,376,102	29,500,000	4,486
15189X AS 7	Centerpoint Energy Houston Sec Nt		02/26/2018	Various		4,085,284	4,100,000	
16412X AG 0	Cheniere Corp Christi HD 1st lien Nt		11/15/2018	Various		17,784,020	17,798,000	205,280
172967 LS 8	Citigroup Inc Sr Nt 3.520% 10/27/28		01/17/2018	Citigroup		6,933,430	7,000,000	56,124
172967 LU 3	Citigroup Inc Sr Nt 3.878% 01/24/39		01/17/2018	Citigroup		26,000,000	26,000,000	
172967 MD 0	Citigroup Inc Sr Nt 4.650% 07/23/48		07/16/2018	Citigroup		20,989,920	21,000,000	
17326D AD 4	Citigroup Comm Mtg Tr CMBS Ser 2017-P8 C		01/24/2018	Various		9,841,631	9,720,000	21,849
17327F AD 8	Citigroup Comm Mtg Tr CMBS Ser 2018-B2 C		03/08/2018	Citigroup		15,449,604	15,000,000	31,738
19123# AA 6	Coca-Cola Southwest Beverages Sr Nt Ser		03/01/2018	Bank of America BISD Dealer		9,000,000	9,000,000	
19123# AB 4	Coca-Cola Southwest Beverages Sr Nt Ser		03/01/2018	Bank of America BISD Dealer		10,000,000	10,000,000	
20369E AD 4	Community Hospitals Nt		02/13/2018	Wells Fargo Securities LLC		18,000,000	18,000,000	
20557# AG 6	Computershare US Sr Nt Ser B		11/20/2018	Natwest Securities		25,000,000	25,000,000	
207597 EL 5	Connecticut Lt & Pwr Co 1st Mtg Bd		03/19/2018	Barclays Capital Inc		20,450,185	20,500,000	
21036P AY 4	Constellation Brands Inc Sr Nt		06/28/2018	Various		29,410,879	31,000,000	360,700
21036P AZ 1	Constellation Brands Inc Sr Nt		05/22/2018	Various		15,088,220	17,000,000	205,797
21036P BC 1	Constellation Brands Inc Sr Nt		11/01/2018	Various		21,011,480	21,000,000	10,850
21036P BD 9	Constellation Brands Inc Sr Nt		11/14/2018	Various		12,965,080	13,000,000	8,677
212015 AS 0	Continental Resources Inc Sr Nt		05/25/2018	Tax Free Exchange		11,409,377	11,690,000	237,250
21872# AA 5	Core Civic of Kansas LLC Sr Secured Nt		11/15/2018	JP Morgan Securities LLC		7,461,171	7,461,171	
22282E AH 5	Covanta Holding Corp Sr Nt		10/30/2018	JP Morgan Securities LLC		15,292,750	15,400,000	7,150
233851 DJ 0	Daimler Fin NA LLC Sr Nt Prvt Pl		04/30/2018	Goldman Sachs & Company		5,993,040	6,000,000	
23745Q AA 2	Dartmouth-Hitch Health Nt		02/07/2018	Citigroup		11,500,000	11,500,000	
25278X AC 3	Diamondback Energy Inc Sr Nt		12/06/2018	Various		17,371,550	17,520,000	263,609
25278X AE 9	Diamondback Energy Inc Sr Nt		08/01/2018	Goldman Sachs & Company		1,740,775	1,790,000	21,729
25278X AH 2	Diamondback Energy Inc Sr Nt		12/04/2018	Various		22,316,140	22,282,000	275,571
25278X AH 2	Diamondback Energy Inc Sr Nt		08/24/2018	Tax Free Exchange		1,794,456	1,790,000	22,450
256746 AH 1	Dollar Tree Inc Sr Nt 4.200% 05/15/28		04/05/2018	JP Morgan Securities LLC		16,955,120	17,000,000	
260543 CQ 4	Dow Chemical Co Sr Nt 4.800% 11/30/28		12/04/2018	Various		39,576,310	39,500,000	14,000
26251C AC 8	Dryden Senior Loan Fund CLO Ser 2018-61A		10/31/2018	Credit Suisse Securities LLC		500,000	500,000	
26441Y BB 2	Duke-Weeks Realty LP Sr Nt		09/04/2018	Wells Fargo Securities LLC		14,344,270	14,500,000	
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
278865 AW 0	Ecolab Inc Sr Nt 3.700% 11/01/46		02/05/2018	Goldman Sachs & Company		7,458,480	8,000,000	78,933
278865 BA 7	Ecolab Inc Sr Nt 3.950% 12/01/47		04/18/2018	Tax Free Exchange		9,948,089	10,000,000	154,708
278865 BD 1	Ecolab Inc Sr Nt 3.250% 12/01/27		04/18/2018	Tax Free Exchange		23,361,997	23,400,000	297,862
29278N AE 3	Energy Transfer Partners Sr Nt Ser 30Y		06/05/2018	MUFG Securities Inc		11,868,000	12,000,000	
29278N AF 0	Energy Transfer Partners Sr Nt Ser 10Y		06/05/2018	MUFG Securities Inc		27,450,225	27,500,000	
29364D AV 2	Entergy Arkansas Inc 1st Mtg Bd		05/16/2018	Barclays Capital Inc		3,681,130	3,700,000	2,878
30040W AE 8	Eversource Energy Sr Nt		01/03/2018	Wells Fargo Securities LLC		7,994,560	8,000,000	
30040W AF 5	Eversource Energy Sr Nt		12/11/2018	Goldman Sachs & Company		17,161,886	17,250,000	
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
31428X BP 0	Fedex Corp Sr Nt 3.400% 02/15/28		03/28/2018	Various		27,835,360	28,000,000	35,133
31428X BQ 8	Fedex Corp Sr Nt 4.050% 02/15/48		08/29/2018	Various		34,118,286	35,500,000	27,686

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34489* AC 3	Football Club Sec Nt Ser 33-C		08/15/2018	Bank of America BISD Dealer		10,000,000	10,000,000	
36250S AE 9	GS Mortgage Securities Trust CMBS Ser 20		07/18/2018	Goldman Sachs & Company		14,728,505	14,300,000	47,863
369550 BC 1	General Dynamics Corp Sr Nt		05/08/2018	Bank of America BISD Dealer		13,921,320	14,000,000	
370334 CG 7	General Mills Inc Sr Nt		04/03/2018	Goldman Sachs & Company		19,959,600	20,000,000	
372546 AW 1	George Washington University Nt		03/27/2018	Barclays Capital Inc		12,200,000	12,200,000	
382550 BG 5	Goodyear Tire & Rubber Co Sr Nt		10/04/2018	Various		3,317,000	3,600,000	22,263
383909 AE 8	WR Grace & CO Sr Nt 5.125% 10/01/21		12/10/2018	Bank of America BISD Dealer		5,866,956	5,855,000	58,652
404121 AJ 4	HCA INC Sr Nt 5.625% 09/01/28		11/07/2018	Various		7,936,663	7,940,000	42,156
40573L AS 5	Halfmoon Parent Inc. Sr Nt		09/12/2018	Various		40,932,345	41,000,000	
41242* BJ 0	Hardwood Funding LLC Sr Sec Nt Ser GG		06/07/2018	Bank of America BISD Dealer		6,000,000	6,000,000	
41242* BL 5	Hardwood Funding LLC Sr Sec Nt Ser II		10/04/2018	Bank of America BISD Dealer		15,000,000	15,000,000	
423452 AB 7	Helmerich & Payne Sr Nt		12/20/2018	Tax Free Exchange		5,186,266	5,200,000	
437076 BV 3	Home Depot Inc Sr Nt 3.250% 03/01/22		11/27/2018	JP Morgan Securities LLC		997,260	1,000,000	
437076 BW 1	Home Depot Inc Sr Nt 3.900% 12/06/28		11/27/2018	JP Morgan Securities LLC		18,372,905	18,500,000	
44107H AC 6	Hospital Special Surgery Sec Nt		03/23/2018	Goldman Sachs & Company		2,500,000	2,500,000	
44107H AD 4	Hospital Special Surgery Sec Nt		03/23/2018	Goldman Sachs & Company		4,250,000	4,250,000	
44107H AE 2	Hospital Special Surgery Sec Nt		03/23/2018	Goldman Sachs & Company		4,000,000	4,000,000	
446413 AL 0	Huntington Ingalls Industries Sr Nt		11/02/2018	Various		3,246,787	3,450,000	31,550
446413 AL 0	Huntington Ingalls Industries Sr Nt		06/14/2018	Tax Free Exchange		31,046,891	31,000,000	38,990
454889 AT 3	Indiana Michigan Pwr Co Sr Nt		08/09/2018	Various		17,740,399	17,800,000	5,371
461070 AP 9	Interstate Power & Light Sr Nt		09/19/2018	Goldman Sachs & Company		31,420,620	31,500,000	
465685 AP 0	ITC Holdings Corp Sr Nt		06/22/2018	Tax Free Exchange		19,987,117	20,000,000	68,861
46591A BA 2	JPMDB Commercial Mtge Securit CMBS Ser 2		05/23/2018	JP Morgan Securities LLC		24,925,985	24,200,000	39,626
46647P AM 8	JP Morgan Chase & Co Sr Nt		01/16/2018	JP Morgan Securities LLC		13,000,000	13,000,000	
46647P AN 6	JP Morgan Chase & Co Sr Nt		01/16/2018	JP Morgan Securities LLC		28,000,000	28,000,000	
46647P AV 8	JP Morgan Chase & Co Sr Nt		07/16/2018	JP Morgan Securities LLC		11,000,000	11,000,000	
478375 AL 2	Johnson Control Intl plc Sr Nt		08/01/2018	Goldman Sachs & Company		31,806,775	32,500,000	129,436
485134 BQ 2	Kansas City Power and Light Sr Nt		05/22/2018	Various		11,624,370	12,000,000	221,317
485134 BR 0	Kansas City Power and Light Sr Nt		02/26/2018	MUFG Securities Inc		9,491,735	9,500,000	
492386 AU 1	Kerr McGee Corp Sr Nt 6.950% 07/01/24		02/20/2018	Morgan Stanley & Co LLC		19,759,780	17,000,000	167,379
49326E EG 4	KeyCorp Sr MTN 4.100% 04/30/28		04/23/2018	KeyCorp		44,923,050	45,000,000	
49327M 2W 3	Key Bank NA Sr Nt 3.350% 06/15/21		06/06/2018	KeyCorp		1,999,720	2,000,000	
49427R B# 8	Kilroy Realty L.P. Sr Nt Ser B		10/22/2018	Barclays Capital Inc		10,000,000	10,000,000	
49427R B@ 0	Kilroy Realty L.P. Sr Nt		07/18/2018	Barclays Capital Inc		5,000,000	5,000,000	
494368 BY 8	Kimberly-Clark Corp Sr Nt		10/24/2018	JP Morgan Securities LLC		11,981,280	12,000,000	
49456B AH 4	Kinder Morgan Inc Sr Nt		02/15/2018	Various		4,357,174	4,100,000	46,543
49456B AP 6	Kinder Morgan Inc Sr Nt		02/22/2018	Mizuho Securities USA Inc		14,245,946	14,300,000	
49456B AQ 4	Kinder Morgan Inc Sr Nt		02/22/2018	Mizuho Securities USA Inc		8,479,515	8,500,000	
513272 AB 0	Lamb Weston HLD Sr Nt 4.875% 11/01/26		11/19/2018	Barclays Capital Inc		4,274,950	4,430,000	11,998
53621@ AG 1	Lion Industrial Properties LP Gtd Sr Nt		06/28/2018	Seaport Global Securities LLC		9,842,800	10,000,000	134,550
539830 BH 1	Lockheed Martin Corp Sr Nt		11/20/2018	Various		14,200,795	14,500,000	182,135
539830 BN 8	Lockheed Martin Corp Sr Nt		11/20/2018	Citigroup		15,564,455	17,000,000	130,312
54336# AA 6	Longwood Energy Partners LLC Sec Nt		03/29/2018	RBC Capital Markets LLC		30,000,000	30,000,000	
546676 AW 7	Louisville Gas & Elec Co 1st Mtg Bd		02/12/2018	KeyCorp		496,385	500,000	6,096
55336V AK 6	MPLX LP Sr Nt 4.125% 03/01/27		02/06/2018	JP Morgan Securities LLC		7,061,460	7,000,000	125,927
55336V AN 0	MPLX LP Sr Nt 4.700% 04/15/48		02/05/2018	Bank of America BISD Dealer		7,947,840	8,000,000	
55336V AR 1	MPLX LP Sr Nt 4.000% 03/15/28		04/30/2018	Various		20,718,130	21,000,000	56,000

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55354G AD 2	MSCI Inc Sr Nt 4.750% 08/01/26		02/15/2018	Various		6,628,334	6,591,000	46,987
55354G AF 7	MSCI Inc Sr Nt 5.375% 05/15/27		05/15/2018	JP Morgan Securities LLC		20,005,000	20,000,000	
559080 AF 3	Magellan Midstream Partn Sr Nt		06/29/2018	Suntrust Robinson Humprey Inc		1,805,540	2,000,000	7,350
559080 AK 2	Magellan Midstream Partn Sr Nt		03/06/2018	Bank of America BISD Dealer		4,829,355	4,500,000	4,375
56081# BP 4	Major League Baseball Tr Sr Sec Nt		06/11/2018	Bank of America BISD Dealer		7,000,000	7,000,000	
57636Q AG 9	Mastercard Inc Sr Nt 2.950% 11/21/26		03/06/2018	Bank of America BISD Dealer		7,192,050	7,500,000	65,760
57636Q AJ 3	Mastercard Inc Sr Nt 3.500% 02/26/28		02/21/2018	JP Morgan Securities LLC		2,992,980	3,000,000	
58013M EU 4	McDonalds Corp Sr Nt MTN		04/10/2018	Bank of America BISD Dealer		6,935,460	7,000,000	89,250
58013M FF 6	McDonalds Corp Sr Nt 3.800% 04/01/28		10/31/2018	Various		51,536,020	52,000,000	630,378
59217G BY 4	Met Life Global Funding I Sr Nt		08/28/2018	Various		15,580,220	16,000,000	170,200
59217G CK 3	Met Life Global Funding I Secured Nt		06/13/2018	Goldman Sachs & Company		2,327,150	2,500,000	17,917
59217G CR 8	Met Life Global Funding I Sec Nt Pvt		10/03/2018	JP Morgan Securities LLC		5,996,940	6,000,000	
59524Q AA 3	Mid-Atlantic Interstate Sr Nt		06/08/2018	Various		44,687,251	44,700,000	33,939
59562V AP 2	MidAmerican Energy Hldings Co Sr Nt		08/30/2018	NW Life Sep Acct Mul Mat - 2		1,208,858	1,000,000	17,354
609207 AM 7	Mondelez International Sr Nt		06/05/2018	Various		57,577,760	58,000,000	71,615
609207 AP 0	Mondelez International Sr Nt		05/03/2018	JP Morgan Securities LLC		21,642,060	22,000,000	
615369 AE 5	Moodys Corp Sr Nt 5.250% 07/15/44		10/17/2018	Credit Suisse Securities LLC		4,946,540	4,500,000	61,687
615369 AM 7	Moodys Corp Sr Nt 3.250% 01/15/28		10/17/2018	Various		18,946,090	20,000,000	98,222
615369 AM 7	Moodys Corp Sr Nt 3.250% 01/15/28		04/19/2018	Tax Free Exchange		33,363,878	33,800,000	286,831
615369 AP 0	Moodys Corp Sr Nt 4.250% 02/01/29		12/04/2018	Various		26,325,735	26,500,000	
615369 AQ 8	Moodys Corp Sr Nt 4.875% 12/17/48		12/03/2018	JP Morgan Securities LLC		17,699,040	18,000,000	
61691Q AE 8	Morgan Stanley Capital I Tr CMBS Ser 201		10/12/2018	Morgan Stanley & Co LLC		20,289,700	19,700,000	53,055
61744Y AP 3	Morgan Stanley Sr Nt 3.772% 01/24/29		01/18/2018	Various		20,010,958	20,000,000	
61766L BS 7	Morgan Stanley BAML Tr CMBS Ser 2016-C28		12/06/2018	Bank of America BISD Dealer		8,146,875	8,250,000	7,310
623115 AD 4	Mt Sinai Hospital Sec Nt Ser 2017		02/05/2018	Goldman Sachs & Company		2,186,168	2,250,000	8,957
62912X AF 1	NGPL Pipeco LLC Sr Nt 4.875% 08/15/27		09/27/2018	Various		4,961,900	4,890,000	72,250
62927# AN 6	NFL Ventures LP Nt 4.010% 04/15/35		10/15/2018	Bank of America BISD Dealer		15,000,000	15,000,000	
62927@ AE 8	NHL US Funding LP Term Nt Ser 5		07/12/2018	Citigroup		21,712,707	21,712,707	
62928@ AC 1	NHL Canada Funding LP Term Nt Ser 5		07/12/2018	Citigroup		8,287,293	8,287,293	
637417 AL 0	National Retail Properties Inc Sr Nt		10/04/2018	Various		24,297,429	24,500,000	5,733
637417 AM 8	National Retail Properties Inc Sr Nt		11/26/2018	Various		10,827,444	11,050,000	24,667
641062 AF 1	Nestle Holdings Inc. Sr Nt		09/17/2018	Bank of America BISD Dealer		50,754,180	51,000,000	
641062 AN 4	Nestle Holdings Inc. Sr Nt		09/17/2018	JP Morgan Securities LLC		10,260,328	10,400,000	
64952W CX 9	New York Life Global Fdg Sec Nt		01/03/2018	Credit Suisse Securities LLC		2,976,150	3,000,000	
65342Q AB 8	NextEra Energy Operating Sr Nt		11/28/2018	Bank of America BISD Dealer		12,072,688	13,020,000	113,626
65342Q AC 6	NextEra Energy Operating Sr Nt		12/06/2018	Bank of America BISD Dealer		9,003,750	9,500,000	77,267
65473Q BG 7	NiSource Finance Corp Sr Nt		04/12/2018	Citigroup		7,974,190	8,500,000	14,922
654894 AF 1	Noble Energy Inc Sr Nt		06/13/2018	JP Morgan Securities LLC		8,512,210	7,000,000	115,111
655044 AG 0	Noble Energy Inc Sr Nt		08/23/2018	Goldman Sachs & Company		2,027,340	2,000,000	29,750
655044 AJ 4	Noble Energy Inc Sr Nt		05/21/2018	JP Morgan Securities LLC		9,827,470	9,500,000	106,050
655044 AP 0	Noble Energy Inc Sr Nt		08/24/2018	Various		20,811,680	21,500,000	206,403
655844 BQ 0	Norfolk Southern Corp NORFOLK SOUTHERN C		07/30/2018	Citigroup		8,199,360	8,000,000	45,489
655844 BY 3	Norfolk Southern Corp Sr Nt		07/30/2018	Various		26,504,889	27,000,000	477,630
655844 BZ 0	Norfolk Southern Corp Sr Nt		07/30/2018	Various		22,450,050	22,500,000	
665859 AT 1	Northern Trust Corp NORTHERN TRUST CORP		07/31/2018	Morgan Stanley & Co LLC		29,962,500	30,000,000	
666807 BH 4	Northrop Grumman Corp Sr Nt		11/15/2018	Various		12,349,310	12,000,000	168,097

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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
666807 BN 1	Northrop Grumman Corp Sr Nt		11/19/2018	Various		47,026,420	50,500,000	572,271
666807 BP 6	Northrop Grumman Corp Sr Nt		11/19/2018	Various		25,392,199	27,820,000	156,445
668444 AP 7	Northwestern University Ser 2017 Nt		09/12/2018	Merrill Lynch		9,308,439	9,670,000	105,466
67080L AA 3	Nuveen LLC Sr Nt 4.000% 11/01/28		10/24/2018	Various		38,496,088	38,550,000	2,483
684065 B* 5	Orange & Rockland Utils Inc Sr Nt Ser A		08/28/2018	Mizuho Securities USA Inc		16,600,000	16,600,000	
684065 B@ 3	Orange & Rockland Utils Inc Sr Nt Ser B		12/20/2018	Mizuho Securities USA Inc		3,400,000	3,400,000	
686514 AE 0	Orlando Health Obligated Grp Nt		02/05/2018	Goldman Sachs & Company		7,778,110	7,750,000	420
686514 AF 7	Orlando Health Obligated Grp Nt		01/30/2018	Goldman Sachs & Company		3,250,000	3,250,000	
693304 AW 7	Peco Energy Co 1st Mtg Bd		09/04/2018	Morgan Stanley & Co LLC		7,226,025	7,500,000	8,125
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
69351U AV 5	PPL Electric Utilities 1st Mtg Bd		06/11/2018	Morgan Stanley & Co LLC		8,961,443	9,012,000	
69370C AA 8	PTC Inc Sr Nt 6.000% 05/15/24		12/19/2018	Various		6,694,863	6,520,000	138,078
74170* AV 1	Prime Property Fd LLC Sr Nt		11/08/2018	Bank of America BISD Dealer		10,000,000	10,000,000	
74340X BH 3	Prologis LP Sr Nt 3.875% 09/15/28		06/11/2018	Citigroup		13,904,800	14,000,000	
74340X BJ 9	Prologis LP Sr Nt 4.375% 09/15/48		06/13/2018	Various		16,372,752	16,512,000	
743756 AE 8	Prov St Joseph Health Obl Unsecured Ser		01/30/2018	Citigroup		15,000,000	15,000,000	
744448 CP 4	Public Svc Co CO Sr Nt 1st Mtg		06/14/2018	Barclays Capital Inc		6,984,950	7,000,000	
74986@ AZ 4	RREEF America REIT II Inc Sr Unsec Nt Se		10/23/2018	Wells Fargo Securities LLC		5,000,000	5,000,000	
74986@ BA 8	RREEF America REIT II Inc Sr Unsec Nt Se		10/23/2018	Wells Fargo Securities LLC		4,000,000	4,000,000	
760759 AN 0	Republic Services Inc Sr Nt		11/15/2018	Goldman Sachs & Company		1,703,790	1,500,000	950
760759 AS 9	Republic Services Inc Sr Nt		11/20/2018	Various		14,145,720	15,000,000	10,125
760759 AT 7	Republic Services Inc Sr Nt		12/18/2018	Various		29,636,310	30,000,000	41,804
76169# AL 7	Reyes Holdings LLC Sr Nt Ser B		12/13/2018	JP Morgan Securities LLC		42,000,000	42,000,000	
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	
78409V AK 0	S&P Global Inc Sr Nt 4.400% 02/15/26		02/07/2018	Amherst Pierpont		19,201,140	18,000,000	382,800
78409V AM 6	S&P Global Inc Sr Nt 2.950% 01/22/27		10/30/2018	Morgan Stanley & Co LLC		1,478,624	1,600,000	12,816
78409V AN 4	S&P Global Inc Sr Nt 4.500% 05/15/48		08/29/2018	Various		58,551,477	58,710,000	193,230
784710 AA 3	SSM Health Care Sr Nt Ser A		02/08/2018	Merrill Lynch		5,053,800	5,000,000	37,699
785592 AS 5	Sabine Pass Liquefaction 1st Lien Nt		11/14/2018	Goldman Sachs & Company		10,601,535	10,500,000	88,958
785592 AU 0	Sabine Pass Liquefaction 1st Lien Nt		02/20/2018	Barclays Capital Inc		3,929,680	4,000,000	73,267
81211K AX 8	Sealed Air Corp Sr Nt 5.500% 09/15/25		12/20/2018	Various		7,785,350	7,760,000	56,619
817565 CD 4	Service Corp Intl Sr Nt		02/07/2018	JP Morgan Securities LLC		6,444,681	6,445,000	35,945
827048 AU 3	Silgan Holdings Inc Sr Nt		10/22/2018	Various		15,407,638	16,080,000	211,322
83001A AC 6	Six Flags Entertainment Sr Nt		07/24/2018	Various		3,889,775	3,970,000	57,444
85253# AG 6	STAG Industrial Sr Nt Series B		06/13/2018	Bank of America BISD Dealer		10,000,000	10,000,000	
857477 BD 4	State Street Corp Fix to Flt Sr Nt		11/29/2018	Various		47,613,696	47,500,000	
858119 BF 6	Steel Dynamics Inc Sr Nt		10/19/2018	JP Morgan Securities LLC		1,477,500	1,500,000	26,667
858119 BH 2	Steel Dynamics Inc Sr Nt		11/19/2018	Various		9,331,903	9,872,000	77,819
858119 BH 2	Steel Dynamics Inc Sr Nt		01/25/2018	Tax Free Exchange		5,222,739	5,203,000	78,695
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	
871829 AY 3	Sysco Corp Sr Nt 4.850% 10/01/45		10/17/2018	JP Morgan Securities LLC		9,176,850	9,000,000	21,825
871829 BF 3	Sysco Corp Sr Nt 3.250% 07/15/27		10/17/2018	Wells Fargo Securities LLC		7,035,900	7,500,000	63,646
871829 BH 9	Sysco Corp Sr Nt 4.450% 03/15/48		10/17/2018	Wells Fargo Securities LLC		5,751,900	6,000,000	25,217
87264A AP 0	T-Mobile USA Inc Sr Nt		01/03/2018	Citigroup		1,536,500	1,400,000	42,972
87264A AU 9	T-Mobile USA Inc Sr Nt		01/22/2018	Deutsche Bank Capital		3,000,000	3,000,000	
87264A AV 7	T-Mobile USA Inc Sr Nt		09/07/2018	Various		21,313,338	21,290,000	6,378

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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
87612B BB 7	Targa Resources Partners Sr Nt		12/06/2018	Various		11,026,730	11,423,000	201,516
87612B BG 6	Targa Resources Partners Sr Nt		11/01/2018	Tax Free Exchange		1,870,159	1,920,000	28,267
880349 AR 6	Tenneco Automotive Inc Sr Nt		03/02/2018	Various		3,983,007	3,953,000	13,645
89236T EU 5	Toyota Motor Credit Corp Sr Nt MTN		04/10/2018	JP Morgan Securities LLC		2,998,800	3,000,000	
89838Q AA 1	Boston University Sr Nt Sec		08/15/2018	Bank of America BISD Dealer		9,000,000	9,000,000	
902494 BC 6	Tyson Foods Inc Sr Nt 3.550% 06/02/27		10/17/2018	Various		7,488,990	8,000,000	107,782
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	
90276F AW 4	UBSCM 2018-C10 A4 CMBS Ser 2018-C10 Cl A		05/23/2018	UBS Financial Services Inc		17,818,912	17,300,000	62,185
90276R BE 7	UBS Commercial Mtg Tr CMBS Ser 2017-C4 C		04/19/2018	UBS Financial Services Inc		3,654,448	3,701,000	8,059
90276V AE 9	UBS Comm Mtg CMBS Ser 2018-C8 Cl A4		02/12/2018	UBS Financial Services Inc		9,990,345	9,700,000	27,903
90278K BA 8	UBS Comm Mtg CMBS Ser 2018-C14 Cl A4		11/28/2018	UBS Financial Services Inc		9,681,953	9,400,000	12,776
90291J AW 7	UBS Commerical Mtg Tr CMBS 2018-C9 Cl A4		03/23/2018	UBS Financial Services Inc		10,299,387	10,000,000	32,021
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
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
904764 BC 0	Unilever Cap Corp Sr Nt		03/19/2018	Citigroup		16,250,685	16,500,000	
906548 CN 0	Union Elec Co 1st Mtg Bd		04/03/2018	MUFG Securities Inc		11,053,393	11,100,000	
907818 EW 4	Union Pacific Corp Sr Nt		12/10/2018	Various		13,279,926	13,500,000	304,425
907818 EY 0	Union Pacific Corp Sr Nt		12/20/2018	Credit Suisse Securities LLC		28,383,851	28,500,000	573,716
90931V AA 4	United Air Lines PTC Ser 2018-1 A		01/31/2018	Credit Suisse Securities LLC		19,500,000	19,500,000	
90932N AA 1	United Airlines LBASS PTC Ser 2018-1 Cl		05/09/2018	Credit Suisse Securities LLC		13,000,000	13,000,000	
911312 AY 2	United Parcel Service Sr Nt		01/11/2018	Wells Fargo Securities LLC		7,607,680	8,000,000	32,533
911312 BM 7	United Parcel Service Sr Nt		03/12/2018	Morgan Stanley & Co LLC		10,516,490	11,000,000	110,351
911312 BN 5	United Parcel Service Sr Nt		06/18/2018	Various		13,673,527	14,519,000	132,101
911365 BG 8	United Rentals Inc Sr Nt		09/27/2018	Morgan Stanley & Co LLC		876,525	930,000	9,571
91412N BC 3	University of Chicago Unsecured Nt		09/06/2018	Wells Fargo Securities LLC		15,900,000	15,900,000	
91838* AA 5	VA Springfield CTL Ls Fin Tr		06/14/2018	CTL Securities LLC		8,314,541	8,314,541	
92343V BT 0	Verizon Communications Inc Sr Nt		08/30/2018	NW Life Sep Acct Mul Mat - 2		4,835,236	4,000,000	120,083
92343V CK 8	Verizon Communications Inc Sr Nt		12/20/2018	Various		16,641,498	16,800,000	271,073
92940P AC 8	Westrock Company Sr Nt		11/27/2018	Bank of America BISD Dealer		19,490,445	19,500,000	
931142 EE 9	Wal-Mart Stores Inc Sr Nt		06/20/2018	JP Morgan Securities LLC		3,987,760	4,000,000	
94106L AV 1	Waste Management Inc Co Gtd Nt		11/20/2018	Goldman Sachs & Company		8,379,410	7,000,000	168,608
94106L BC 2	Waste Management Inc Sr Nt		10/24/2018	JP Morgan Securities LLC		9,778,740	10,200,000	63,892
95001J AX 5	Wells Fargo Comm Mtg Tr CMBS 2018-C44 A5		04/30/2018	Wells Fargo Securities LLC		16,891,016	16,400,000	30,701
95001N AY 4	Wells Fargo Comm Mtg Tr CMBS Ser 2018-C4		06/28/2018	Wells Fargo Securities LLC		13,182,976	12,800,000	23,802
96145D AG 0	Westrock Co Sr Nt 4.000% 03/15/28		03/01/2018	Wells Fargo Securities LLC		31,445,505	31,500,000	
96949L AC 9	Williams Partners LP Sr Nt		02/07/2018	UBS Financial Services Inc		2,150,680	2,000,000	40,800
96949L AE 5	Williams Partners LP Sr Nt		02/26/2018	Citigroup		15,126,280	15,200,000	
98877D AC 9	ZF NA Capital Sr Nt 4.750% 04/29/25		02/14/2018	JP Morgan Securities LLC		6,280,688	6,150,000	86,826
136385 AL 5	Canadian Natural Resources Sr Nt	A	04/05/2018	JP Morgan Securities LLC		9,569,680	8,000,000	33,333
136385 AX 9	Canadian Natural Resources Sr Nt	A	06/13/2018	Various		18,307,692	18,750,000	169,667
136385 AY 7	Canadian Natural Resources Sr Nt	A	04/25/2018	Goldman Sachs & Company		2,562,600	2,500,000	50,188
13645R AY 0	Canadian Pacific Railway Sr Nt	A	05/14/2018	Morgan Stanley & Co LLC		24,977,000	25,000,000	
448055 AD 5	Husky Energy Inc Sr Nt		04/06/2018	JP Morgan Securities LLC		11,674,949	9,181,000	38,548
67077M AD 0	Nutrien Ltd Sr Nt 3.000% 04/01/25	A	04/10/2018	Tax Free Exchange		2,372,410	2,500,000	1,875
67077M AG 3	Nutrien Ltd Sr Nt 5.625% 12/01/40	A	04/10/2018	Tax Free Exchange		8,741,939	8,100,000	163,266
67077M AH 1	Nutrien Ltd Sr Nt 6.750% 01/15/19	A	04/10/2018	Tax Free Exchange		8,758,696	8,635,000	137,620

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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
867224 AA 5	Suncor Energy Inc Sr Nt	A	02/28/2018	Bank of America BISD Dealer		501,090	500,000	4,550
867224 AB 3	Suncor Energy Inc Sr Nt	A	04/30/2018	Various		26,413,585	27,500,000	444,889
89352H AW 9	TransCanada Pipelines Ltd Sr Nt	A	12/13/2018	Various		41,785,133	42,000,000	727,629
89352H AZ 2	TransCanada Pipelines Ltd Sr Nt	A	10/10/2018	JP Morgan Securities LLC		8,975,520	9,000,000	
941053 AH 3	Waste Connections Inc Sr Nt	A	11/30/2018	Various		38,082,155	38,000,000	13,931
000000 00 0	Transurban Queensland Finance Euro MTN	D	11/27/2018	Direct		14,757,194	15,505,000	219,388
00973R AC 7	AKER BP ASA Sr Nt 5.875% 03/31/25	D	05/30/2018	Various		20,891,700	20,450,000	108,361
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	
05578A AJ 7	BPCE SA Sr Nt 3.250% 01/11/28	D	01/08/2018	JP Morgan Securities LLC		12,859,730	13,000,000	
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
05583J AE 2	BPCE SA Sr Nt 4.625% 09/12/28	D	10/22/2018	Various		15,540,426	16,000,000	86,333
09659W 2F 0	BNP Paribas Sr Nt 4.400% 08/14/28	D	08/08/2018	Various		11,984,532	12,050,000	
11042T AA 1	British Airways Plc PTC	C	03/14/2018	Citigroup		7,493,007	7,493,007	
225401 AF 5	Credit Suisse Group Sr Nt	D	04/11/2018	Various		28,498,920	29,000,000	162,928
25156P BB 8	Deutsche Telekom Sr Nt	D	10/11/2018	Goldman Sachs & Company		40,700,580	41,000,000	503,429
35177P AX 5	France Telecom Sr Nt 5.375% 01/13/42	D	10/25/2018	Goldman Sachs & Company		30,544,380	28,200,000	446,304
44962L AC 1	IHS Markit Ltd Sr Nt 4.000% 03/01/26	D	03/07/2018	Various		4,823,152	4,955,000	30,550
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	
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	
714264 AK 4	Pernod Ricard SA Sr Nt	C	10/17/2018	Goldman Sachs & Company		8,751,280	8,000,000	114,889
822582 CB 6	Shell International Finance Sr Nt	D	11/07/2018	Barclays Capital Inc		1,984,600	2,000,000	
892331 AB 5	Toyota Motor Corp Sr Nt	D	07/10/2018	JP Morgan Securities LLC		1,000,000	1,000,000	
892331 AD 1	Toyota Motor Corp Sr Nt	D	07/11/2018	Various		17,504,060	17,500,000	
902674 XN 5	UBS AG London BRH Sr Nt	D	06/21/2018	Various		19,943,725	20,000,000	
92857W BK 5	Vodafone Group PLC Sr Nt	D	06/04/2018	Various		38,069,610	38,500,000	3,646
G1591# BB 7	Britvic Plc Sr Nt Ser H (EUR)	B	06/05/2018	Bank of America BISD Dealer		21,092,400	21,092,400	
G1591# BD 3	Britvic Plc Sr Nt Ser J (GBP)	B	06/05/2018	Bank of America BISD Dealer		9,375,100	9,375,100	
G3076* AD 8	Envol Investments Ltd Sr Sec Nt	B	06/29/2018	RBS Securities Inc		21,031,200	21,031,200	
G7334@ AB 9	RRPF Engine Leasing Ltd. Sr Nt Sec	C	06/13/2018	Citigroup		13,000,000	13,000,000	
G7605# AD 5	Roadster Finance DAC Nt	B	12/05/2018	Direct		15,897,465	15,897,465	
G7737# AD 6	SGN MidCo Limited Sr Sec Nt Ser B	B	03/14/2018	RBS Securities Inc		25,131,600	25,131,600	
G7898# AA 7	Scotland Gas Networks plc Ser C Sr Nt	B	09/27/2018	Natwest Securities		11,771,100	11,771,100	
G8056* AH 2	Severn Trent Water LTD Sr Nt Ser B	B	11/07/2018	Natwest Securities		17,063,800	17,063,800	
G8287# AA 4	Southern Gas Networks plc Ser A Sr Nt	B	09/27/2018	Natwest Securities		11,771,100	11,771,100	
G8781@ AD 1	Thames Water Utilities LTD Sr Sec Nt Ser	B	03/22/2018	Barclays Capital Inc		49,336,000	49,336,000	
N7591# AA 9	Rotterdam World Gateway BV Sr Sec Nt	B	04/06/2018	SG Americas Securities LLC		20,877,700	20,877,700	
P3596# AA 1	EVM Energia del Valle de MX Sr Sec Nt	D	07/31/2018	Direct		20,000,000	20,000,000	
Q2312* AA 9	Charter Hall Funds Management Sr Nt Ser	D	08/24/2018	RBC Capital Markets LLC		10,000,000	10,000,000	
Q3080# AA 3	DWPF Finance Pty Ltd Sr Nt Ser A	D	05/22/2018	National Australia Bank		3,000,000	3,000,000	
Q3080# AB 1	DWPF Finance Pty Ltd Sr Nt	D	05/22/2018	National Australia Bank		3,000,000	3,000,000	
Q6518# AF 7	NSW Ports Fin Co Pty Ltd Sr Sec Nt Ser A	D	07/11/2018	Bank of America BISD Dealer		5,000,000	5,000,000	
Q6518# AG 5	NSW Ports Fin Co Pty Ltd Sr Sec Nt Ser B	D	04/11/2018	Bank of America BISD Dealer		4,000,000	4,000,000	
Q6568@ AA 9	Network Finance Company Pty Lt Sr Sec Nt	D	02/14/2018	Bank of America BISD Dealer		25,000,000	25,000,000	
Q9883# AB 7	Z Energy Ltd Sr Nt Ser B	D	01/04/2018	Bank of America BISD Dealer		8,000,000	8,000,000	
W1004@ AB 3	Akelius Residential Property A Sr Nt	D	12/03/2018	Barclays Capital Inc		25,000,000	25,000,000	
3899999.	Total - Bonds - Industrial and Miscellaneous					5,139,036,440	5,154,075,588	20,292,292

Bonds - Bank Loans

SCHEDULE D - PART 3

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

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
03539# AA 8	Ankura Consulting Group LLC 1st Lien Ter		08/24/2018	Direct		3,820,918	3,898,896	
32007U BX 6	First Data Corp New 2024 Term Ln Nt 1		02/20/2018	Credit Suisse Securities LLC		606,222	602,457	
404122 AX 1	HCA Inc Term Ln B-10 Nt 1		03/22/2018	Bank of America BISD Dealer		5,083,677	5,083,677	
44969C BF 6	Quintiles IMS New Term Ln B Nt 1		02/14/2018	Bank of America BISD Dealer		1,010,589	1,000,583	
44989* AA 1	IQNavigator Inc 1st Lien TL Nt 1		08/20/2018	Direct		4,839,364	4,913,060	
44989* AB 9	IQNavigator Inc Revolver Nt 1		08/20/2018	Direct		178,234	180,948	
60367* AA 9	Ministry Brands LLC Incremental DD Term		09/13/2018	Direct		550,616	550,616	
60367* AA 9	Ministry Brands LLC Incremental DD Term		12/31/2018	Tax Free Exchange		543,819	543,819	
60367* AB 7	Ministry Brands LLC Incremental Term Ln		05/02/2018	Direct		2,110,492	2,121,097	
60367* AB 7	Ministry Brands LLC Incremental Term Ln		04/26/2018	Direct		6,226,268	6,257,555	
70466@ AA 6	Peach State Labs Inc Sr Sec Term Ln Nt 1		02/01/2018	Direct		2,006,028	2,043,429	
72584D AE 4	Yum Brands New Term Ln Nt 1		04/03/2018	Tax Free Exchange		2,992,015	2,970,000	
76168J AN 6	RBS Global (Rexnord) Term Ln B Nt 1		12/18/2018	Credit Suisse Securities LLC		6,914,400	6,880,000	
90347B AH 1	Axalta Coating Systems New Term Ln B Nt		05/08/2018	Various		6,320,979	6,272,128	
8299999.	Total - Bonds - Bank Loans					43,203,621	43,318,265	0
8399997.	Total - Bonds - Part 3					5,633,502,872	5,646,996,624	21,081,768
8399998.	Total - Bonds - Summary Item from Part 5					105,818,627	106,516,475	345,086
8399999.	Total - Bonds					5,739,321,499	5,753,513,099	21,426,854
Common Stocks - Industrial and Miscellaneous								
69120# 10 6	Owl Rock Capital Corp Com		12/11/2018	Direct	163,496.350	2,525,661	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous					2,525,661	XXX	0
9799997.	Total - Common Stocks - Part 3					2,525,661	XXX	0
9799999.	Total - Common Stocks					2,525,661	XXX	0
9899999.	Total - Preferred and Common Stocks					2,525,661	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					5,741,847,160	XXX	21,426,854

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
Bonds - U.S. Government																				
36209M YH 1	GNMA I PTC #476012 6.500% 05/15/28	..	12/01/2018.	Paydown		26,139	26,139	25,918	25,953		185		185		26,139			0	1,199	05/15/2028.
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1	..	12/01/2018.	Paydown		46,997	46,997	48,318	47,635		(638)		(638)		46,997			0	1,674	06/15/2028.
912828 HR 4	U S Treasury Nt 3.500% 02/15/18	..	02/15/2018.	Maturity		500,000	500,000	485,469	499,785		215		215		500,000			0	9,093	02/15/2018.
0599999.	Total - Bonds - U.S. Government					573,136	573,136	559,705	573,373	0	(238)	0	(238)	0	573,136	0	0	0	11,966	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
3128H6 DC 5	FHLMC Pool #E98199 3.500% 08/15/18	..	08/01/2018.	Paydown		30,095	30,095	27,580	29,839		257		257		30,095			0	326	08/15/2018.
3128H6 SG 0	FHLMC Pool #E98619 3.500% 08/15/18	..	08/01/2018.	Paydown		41,328	41,328	37,880	40,961		367		367		41,328			0	375	08/15/2018.
3128H7 CB 6	FHLMC Pool #E99066 3.500% 09/15/18	..	09/01/2018.	Paydown		53,180	53,180	48,735	52,667		513		513		53,180			0	700	09/15/2018.
3128H7 JS 2	FHLMC Pool #E99273 3.500% 10/15/18	..	08/01/2018.	Paydown		17,073	17,073	16,054	16,936		136		136		17,073			0	184	10/15/2018.
3128H7 MX 7	FHLMC Pool #E99374 3.500% 10/15/18	..	10/01/2018.	Paydown		49,428	49,428	45,211	48,942		486		486		49,428			0	684	10/15/2018.
3128MJ 3A 6	FHLMC Gold Pool #G08792	..	12/01/2018.	Paydown		1,625,429	1,625,429	1,674,191	1,674,062		(48,633)		(48,633)		1,625,429			0	32,253	12/15/2047.
3128S4 BP 1	FHLMC Pool #1Q0046 3.619% 03/15/36	..	12/01/2018.	Paydown		2,112	2,112	2,106	2,106		6		6		2,112			0	41	03/15/2036.
312905 KJ 0	FHLMC REMIC Ser 1060-X	..	12/01/2018.	Paydown		3,798	3,798	3,881	3,824		(26)		(26)		3,798			0	153	03/15/2021.
312913 ZE 9	FHLMC REMIC Ser 1437-HD	..	12/01/2018.	Paydown		30,861	30,861	31,655	31,160		(299)		(299)		30,861			0	1,043	12/15/2022.
312915 UF 6	FHLMC REMIC Ser 1504 Z	..	12/01/2018.	Paydown		7,309	7,309	7,518	7,389		(80)		(80)		7,309			0	259	05/15/2023.
31294K UC 7	FHLMC Gold PC Pool #E01479	..	09/01/2018.	Paydown		85,976	85,976	80,764	85,383		594		594		85,976			0	1,046	09/15/2018.
3133T2 YE 4	FHLMC REMIC Ser 1643-E	..	12/01/2018.	Paydown		30,471	30,471	31,104	30,696		(225)		(225)		30,471			0	1,067	05/15/2023.
3133T6 M4 0	FHLMC REMIC Ser 1837-Z	..	12/01/2018.	Paydown		19,187	19,187	19,780	19,448		(261)		(261)		19,187			0	650	04/15/2026.
3133TE LG 7	FHLMC REMIC Ser 2064 M	..	12/01/2018.	Paydown		2,502	2,502	2,567	2,540		(38)		(38)		2,502			0	83	06/15/2028.
3133TK 5S 5	FHLMC REMIC Ser 2136-A	..	12/01/2018.	Paydown		4,929	4,929	4,622	4,859		70		70		4,929			0	138	03/15/2029.
31340Y DB 2	FHLMC REMIC Ser 12-A 9.250% 11/15/19	..	05/15/2018.	Paydown		36	36	38	36				0		36			0	1	11/15/2019.
31340Y QS 1	FHLMC REMIC Ser 46-B 7.800% 09/15/20	..	10/15/2018.	Paydown		111	111	102	109		1		1		111			0	4	09/15/2020.
31358E RK 0	FNMA REMIC Ser 1990-72B	..	12/01/2018.	Paydown		2,747	2,747	2,682	2,722		25		25		2,747			0	109	07/25/2020.
31358H GT 6	FNMA REMIC Ser 1991-73A	..	12/01/2018.	Paydown		4,626	4,626	4,444	4,568		58		58		4,626			0	214	07/25/2021.
31358J HU 8	FNMA REMIC Ser 1991-113 ZE	..	12/01/2018.	Paydown		1,844	1,844	1,898	1,858		(13)		(13)		1,844			0	76	09/25/2021.
31358N 4F 6	FNMA REMIC Ser 1992-123 Z	..	12/01/2018.	Paydown		9,661	9,661	9,702	9,651		9		9		9,661			0	393	07/25/2022.
31359P DJ 2	FNMA ACES Ser 1997-M2 Cl Z	..	03/01/2018.	Paydown		223,061	223,061	239,585	234,352		(11,291)		(11,291)		223,061			0	3,960	01/17/2037.
313602 3E 2	FNMA REMIC Ser 1989-67D	..	12/01/2018.	Paydown		849	849	846	844		5		5		849			0	34	10/25/2019.
313602 DV 3	FNMA REMIC Ser 1988-15A	..	06/01/2018.	Paydown		344	344	349	342		2		2		344			0	8	06/25/2018.
313602 W4 2	FNMA REMIC Ser 1989-62G	..	12/01/2018.	Paydown		1,528	1,528	1,470	1,513		15		15		1,528			0	64	10/25/2019.
313603 GW 6	FNMA REMIC Ser 1989-86E	..	12/01/2018.	Paydown		1,001	1,001	1,000	996		5		5		1,001			0	40	11/25/2019.
313603 JJ 2	FNMA REMIC Ser 1989-90E	..	12/01/2018.	Paydown		513	513	559	517		(4)		(4)		513			0	24	12/25/2019.
31371H FZ 6	FNMA Pool #252284 6.500% 01/25/29	..	12/01/2018.	Paydown		28,678	28,678	28,525	28,532		146		146		28,678			0	849	01/25/2029.
31371L D9 7	FNMA Pool #254928 3.500% 08/25/18	..	08/01/2018.	Paydown		11,149	11,149	10,561	11,078		72		72		11,149			0	130	08/25/2018.
31381M V2 8	FNMA Pool #465133 6.040% 05/25/28	..	12/01/2018.	Paydown		44,957	44,957	50,998	49,272		(4,315)		(4,315)		44,957			0	1,486	05/25/2028.
31381M VG 7	FNMA DUS Pool #465115 6.470% 05/25/28	..	12/01/2018.	Paydown		17,967	17,967	21,945	20,952		(2,985)		(2,985)		17,967			0	637	05/25/2028.
31381N FH 1	FNMA DUS Pool #465568 4.900% 11/25/25	..	12/01/2018.	Paydown		18,655	18,655	19,961	19,525		(871)		(871)		18,655			0	500	11/25/2025.
31381N X9 9	FNMA Pool #466104 6.340% 10/25/28	..	12/01/2018.	Paydown		48,475	48,475	57,178	54,900		(6,425)		(6,425)		48,475			0	1,683	10/25/2028.
31381R QF 4	FNMA Pool #468554 6.935% 07/25/29	..	12/01/2018.	Paydown		38,436	38,436	47,072	44,960		(6,524)		(6,524)		38,436			0	1,470	07/25/2029.
31381R QU 1	FNMA Pool #468567 6.935% 07/25/29	..	12/01/2018.	Paydown		38,436	38,436	47,072	44,960		(6,524)		(6,524)		38,436			0	1,470	07/25/2029.
31381R VU 5	FNMA Pool #468727 7.040% 07/25/26	..	12/01/2018.	Paydown		22,761	22,761	28,195	26,389		(3,629)		(3,629)		22,761			0	879	07/25/2026.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
3138L7 PE 0	FNMA Pool #AM6720 4.150% 10/25/44	..	12/01/2018.	Paydown		307,796	307,796	331,073	328,999		(21,203)		(21,203)		307,796			0	6,973	10/25/2044.
3138WH F6 4	FNMA Pool #AS7388 3.500% 06/25/46	..	12/01/2018.	Paydown		15,959,602	15,959,602	16,201,399	16,197,324		(237,722)		(237,722)		15,959,602			0	312,371	06/25/2046.
3138WJ RD 2	FNMA Pool #AS8583 3.500% 01/25/47	..	12/01/2018.	Paydown		7,302,038	7,302,038	7,421,267	7,418,984		(116,946)		(116,946)		7,302,038			0	137,959	01/25/2047.
31392R SJ 1	FHLMC SPC Ser T-45 Cl A5	..	05/01/2018.	Paydown		3,411,704	3,411,704	3,509,790	3,454,632		(42,929)		(42,929)		3,411,704			0	86,570	10/27/2031.
31392V XT 4	FHLMC Struc PTC Ser T50 Cl A7	..	05/01/2018.	Paydown		3,515,077	3,515,077	3,472,237	3,490,183		24,894		24,894		3,515,077			0	72,317	10/27/2031.
31393C CQ 4	FNMA REMIC Ser 2003-34 Cl ME	..	12/01/2018.	Paydown		544,207	544,207	569,036	553,416		(9,210)		(9,210)		544,207			0	14,105	05/25/2033.
31393D TX 9	FNMA REMIC Ser 2003-W10 Cl 1A4	..	12/01/2018.	Paydown		33,038	33,038	33,036	32,960		77		77		33,038			0	745	06/25/2043.
31393E LF 4	FNMA REMIC Ser 2003-W12 Cl 1A8	..	12/01/2018.	Paydown		80,091	80,091	78,489	79,552		539		539		80,091			0	1,999	06/25/2043.
31394D VB 3	FNMA REMIC Ser 2005-43 Cl GC	..	12/01/2018.	Paydown		1,682,650	1,682,650	1,770,990	1,714,414		(31,764)		(31,764)		1,682,650			0	45,400	05/25/2035.
31394E LC 0	FNMA REMIC Ser 2005-61 Cl LH	..	12/01/2018.	Paydown		751,015	751,015	788,566	767,483		(16,469)		(16,469)		751,015			0	22,293	07/25/2035.
31394H ZZ 7	FHLMC REMIC Ser 2672 Cl XB	..	12/01/2018.	Paydown		31,802	31,802	32,677	32,152		(350)		(350)		31,802			0	918	09/15/2023.
31395K Z2 2	FHLMC REMIC Ser 2926 Cl EW	..	12/01/2018.	Paydown		76,380	76,380	75,389	75,994		386		386		76,380			0	1,976	01/15/2025.
31396F G3 1	FHLMC REMIC Ser 3068 Cl Z	..	12/01/2018.	Paydown		758,754	758,754	785,881	774,279		(15,525)		(15,525)		758,754			0	19,996	11/15/2035.
31396V RY 6	FNMA REMIC Ser 2007-36 Cl PH	..	12/01/2018.	Paydown		526,036	526,036	551,023	535,350		(9,314)		(9,314)		526,036			0	14,155	04/25/2037.
31396X UC 6	FNMA REMIC Ser 2007-88 Cl AE	..	12/01/2018.	Paydown		280,806	280,806	288,572	282,845		(2,040)		(2,040)		280,806			0	8,967	09/25/2037.
31402Q NH 0	FNMA Pool #734892 3.500% 08/25/18	..	08/01/2018.	Paydown		16,017	16,017	14,726	15,852		165		165		16,017			0	174	08/25/2018.
31403B 3K 7	FNMA Pool #744302 3.500% 09/25/18	..	09/01/2018.	Paydown		58,294	58,294	54,870	57,843		452		452		58,294			0	675	09/25/2018.
31405E 6P 5	FNMA Pool #787578 6.000% 07/25/35	..	12/01/2018.	Paydown		62,896	62,896	64,321	64,146		(1,250)		(1,250)		62,896			0	2,117	07/25/2035.
31409K Y3 5	FNMA Pool #873830 5.940% 07/25/24	..	12/01/2018.	Paydown		8,238	8,238	9,404	8,966		(729)		(729)		8,238			0	268	07/25/2024.
3140GP JZ 2	FNMA Pool #BH1179 4.000% 06/25/47	..	12/01/2018.	Paydown		3,045,213	3,045,213	3,210,559	3,209,476		(164,263)		(164,263)		3,045,213			0	60,010	06/25/2047.
31418C GD 0	FNMA Pool #MA2895 3.000% 02/25/47	..	12/01/2018.	Paydown		1,871,010	1,871,010	1,885,627	1,885,514		(14,504)		(14,504)		1,871,010			0	30,576	02/25/2047.
31418C P5 7	FNMA Pool #MA3143 3.000% 09/25/47	..	12/01/2018.	Paydown		241,830	241,830	243,719	243,703		(1,874)		(1,874)		241,830			0	3,962	09/25/2047.
31418C S4 7	FNMA Pool #MA3238 3.500% 12/01/47	..	12/01/2018.	Paydown		6,352,006	6,352,006	6,519,987	6,519,940		(167,934)		(167,934)		6,352,006			0	130,036	12/01/2047.
462590 JL 5	Iowa Student Ln Liq Corp Rev LBASS AMT S	..	12/01/2018.	Call 100.0000		1,965,000	1,965,000	1,965,000	1,965,000				0		1,965,000			0	88,825	12/01/2025.
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.
626207 YM 0	Municipal Elec Auth GA Rev Bld Amer Bd	..	04/01/2018.	Call 100.0000		9,000	9,000	9,366	9,355		(1)		(1)		9,355		(355)	(355)	299	04/01/2057.
646136 K8 3	New Jersey St Trans Fd Rev Trans Sys Ser	..	12/15/2018.	Maturity		9,500,000	9,500,000	9,500,000	9,500,000				0		9,500,000			0	167,010	12/15/2018.
677555 XD 1	Ohio St Econ Development Rev Txbl Ohio E	..	12/01/2018.	Call 100.0000		650,000	650,000	650,000	650,000				0		650,000			0	22,645	12/01/2021.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					69,560,013	69,560,013	70,590,514	70,441,976	0	(915,118)	0	(915,118)	0	69,526,866	0	33,147	33,147	1,916,374	XXX
Bonds - Industrial and Miscellaneous																				
000759 CR 9	American Business Fin Svcs Inc RMBS Ser	..	12/01/2018.	Paydown		129,936	226,190	226,138	225,974		2		2		225,975		(96,039)	(96,039)	3,345	07/15/2033.
000759 CV 0	American Business Fin Svcs Inc RMBS Ser	..	12/01/2018.	Paydown		225,331	345,280	299,397	299,397				0		299,397		(74,065)	(74,065)	5,168	09/15/2033.
00206R AJ 1	AT&T Inc Nt 5.500% 02/01/18	..	02/01/2018.	Maturity		7,000,000	7,000,000	6,984,600	6,999,834		166		166		7,000,000			0	192,500	02/01/2018.
00206R ES 7	AT&T Inc Sr Nt 4.300% 02/15/30	..	11/26/2018.	Tax Free Exchange		4,914,683	5,033,000	4,907,160	4,907,693		6,990		6,990		4,914,683			0	213,413	02/15/2030.
00253C HH 3	Aames Mtg Tr RMBS Ser 2001-4 Cl A4	..	12/01/2018.	Paydown		56,805	56,805	56,782	57,202		(396)		(396)		56,805			0	2,287	04/25/2031.
00253C HK 6	Aames Mtg Tr RMBS Ser 2001-4 Cl M1	..	09/01/2018.	Paydown			43,815	43,794	44,556		(23)		(23)		44,533		(44,533)	(44,533)	917	01/25/2032.
00253C HS 9	Aames Mtg Tr RMBS Ser 2002-1 Cl M1	..	10/01/2018.	Paydown			13,912	4,785	4,785				0		4,785		(4,785)	(4,785)	339	06/25/2032.
002824 AU 4	Abbott Labs Sr Nt 5.125% 04/01/19	..	03/22/2018.	Call 102.6446		8,537,974	8,318,000	8,363,999	8,325,140		(1,221)		(1,221)		8,323,919		(5,919)	(5,919)	422,466	04/01/2019.
002824 BF 6	Abbott Labs Sr Nt 3.750% 11/30/26	..	10/28/2018.	Call 103.0334		5,598,054	5,433,243	5,609,117	5,606,315		(14,368)		(14,368)		5,591,948		(158,704)	(158,704)	350,447	11/30/2026.
00802# AA 4	Aerostar Airport Sr Nt	..	09/22/2018.	Redemption 100.0000		135,773	135,773	135,773	135,773				0		135,773			0	5,737	03/22/2035.
018522 F@ 6	Allete Inc 1st Mtg 1.830% 04/15/18	..	04/15/2018.	Maturity		15,000,000	15,000,000	15,000,000	15,000,000				0		15,000,000			0	137,250	04/15/2018.
01877K AB 9	Alliance Pipeline LP Sr Nt	..	12/31/2018.	Redemption 100.0000		9,257	9,257	9,227	9,251		7		7		9,257			0	324	12/31/2019.

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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
										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
02149H AW 0	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2018.	Paydown		352,372	449,595	382,137	382,137				0		382,137		(29,764)	(29,764)	14,883	03/25/2037.
023135 BA 3	Amazon.com Inc Sr Nt 3.150% 08/22/27	..	06/08/2018.	Tax Free Exchange		47,919,956	48,000,000	47,914,080	47,916,723		3,233		3,233		47,919,956			0	1,201,200	08/22/2027.
023135 BG 0	Amazon.com Inc Sr Nt 4.050% 08/22/47	..	06/08/2018.	Tax Free Exchange		32,937,002	33,000,000	32,935,582	32,936,455		547		547		32,937,002			0	1,061,775	08/22/2047.
02376T AC 2	American Airlines Inc LBASS EETC Ser 201	..	07/15/2018.	Redemption 100.0000		151,782	151,782	155,577	153,567		(1,784)		(1,784)		151,782			0	6,383	07/15/2020.
023771 S4 1	American Airlines Inc LBASS PTC Ser 16-3	..	10/15/2018.	Redemption 100.0000		795,451	795,451	795,451	795,451				0		795,451			0	23,284	10/15/2025.
02377D AA 0	American Airlines Inc LBASS EETC Ser 201	..	10/15/2018.	Redemption 100.0000		505,530	505,530	505,530	505,530				0		505,530			0	19,224	04/15/2027.
02660T ER 0	American Home Mtg Inv Tr RMBS Ser 2005-2	..	12/01/2018.	Paydown		88,487	88,487	87,575	87,825		662		662		88,487			0	1,764	09/25/2035.
02666Q D7 5	American Honda Fin Corp Nt	..	10/01/2018.	Maturity		16,035,000	16,035,000	21,076,404	16,692,907		(657,907)		(657,907)		16,035,000			0	1,222,669	10/01/2018.
031100 E* 7	Ametek Inc Sr Nt Ser J	..	12/13/2018.	Tax Free Exchange		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	448,636	09/30/2024.
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL	..	12/15/2018.	Redemption 100.0000		112,355	112,355	112,355	112,355				0		112,355			0	3,896	02/15/2025.
040104 BW 0	Argent Securities Inc RMBS Ser 2003-WD C	..	12/01/2018.	Paydown		199,935	199,935	199,847	199,499		437		437		199,935			0	5,222	10/25/2033.
04541G AS 1	Asset Backed Securities Corp RMBS Ser 20	..	12/01/2018.	Paydown		53,257	53,257	55,337	53,111		146		146		53,257			0	1,893	03/21/2029.
04774# AA 0	Atlanta Falcons Stadium Co LLC Sr Nt Ser	..	09/01/2018.	Redemption 100.0000		221,020	221,020	221,020	221,020				0		221,020			0	5,969	09/01/2042.
04774# AB 8	Atlanta Falcons Stadium Co LLC Sr Sec Nt	..	09/01/2018.	Redemption 100.0000		157,871	157,871	157,871	157,871				0		157,871			0	4,263	09/01/2042.
05164# AA 5	Aurora Health Care (Badger RE) CTL	..	01/09/2018.	Call 112.5733		900,859	800,242	776,566	793,061		58		58		793,118		7,124	7,124	104,346	12/15/2022.
05584P AA 5	BMW Vehicle Lease Trust LBASS Ser 2017-2	..	05/21/2018.	Paydown		5,927,000	5,927,000	5,927,000	5,927,000				0		5,927,000			0	19,430	10/22/2018.
05604F AA 3	Bway Mortgage Trust CMBS Ser 2013-1515 C	..	12/01/2018.	Paydown		1,518,386	1,518,386	1,556,344	1,537,041		(18,655)		(18,655)		1,518,386			0	23,196	03/10/2033.
05948K RM 3	Bank of America Alt Loan Tr RMBS Ser 200	..	12/01/2018.	Paydown		83,841	83,841	79,963	83,447		393		393		83,841			0	2,072	06/25/2019.
05948K XQ 7	Bank of America Alt Loan Tr RMBS Ser 200	..	12/01/2018.	Paydown		144,420	151,567	149,187	149,187				0		149,187		(4,767)	(4,767)	5,359	03/25/2035.
05948K XS 3	Bank of America Alt Loan Tr RMBS Ser 200	..	12/01/2018.	Paydown		161,618	169,615	164,997	164,997				0		164,997		(3,379)	(3,379)	5,997	03/25/2035.
07386H QG 9	Bear Stearns Alt- A Tr RMBS Ser 2005-1 C	..	12/26/2018.	Paydown		672,715	672,715	651,272	656,493		16,221		16,221		672,715			0	8,856	01/25/2035.
075887 CD 9	Becton Dickinson & Co Sr Nt	..	05/01/2018.	Tax Free Exchange		1,551,222	1,500,000	1,552,820	1,552,781		(1,559)		(1,559)		1,551,222			0	34,058	12/01/2026.
105667 AB 5	Bravo Mtg Loan Trust RMBS Ser 2006-1 Cl	..	12/26/2018.	Paydown		597,958	597,958	339,766	339,766		258,192		258,192		597,958			0	7,058	07/25/2036.
11134L AG 4	Broadcom Crp/ Caymn Fi Nt	..	02/21/2018.	Tax Free Exchange		8,963,855	9,000,000	8,960,220	8,963,378		477		477		8,963,855			0	209,250	01/15/2027.
11134L AJ 8	Broadcom Crp/ Caymn Fi Sr Nt	..	02/21/2018.	Tax Free Exchange		3,995,917	4,000,000	3,995,480	3,995,710		206		206		3,995,917			0	30,311	01/15/2021.
11134L AN 9	Broadcom Crp/ Caymn Fi Sr Nt	..	02/21/2018.	Tax Free Exchange		6,998,190	7,000,000	6,998,040	6,998,040		150		150		6,998,190			0	75,347	01/15/2025.
11134L AQ 2	Broadcom Crp/ Caymn Fi Sr Nt	..	02/21/2018.	Tax Free Exchange		22,988,907	23,000,000	22,988,250	22,988,250		657		657		22,988,907			0	277,278	01/15/2028.
12189P AF 9	Burlington Northern Santa Fe LBASS EETC	..	07/02/2018.	Redemption 100.0000		85,470	85,470	98,965	87,095		(1,625)		(1,625)		85,470			0	3,433	01/02/2021.
12489W NP 5	C-BASS Tr RMBS Ser 2005-CB6 Cl A4	..	12/01/2018.	Paydown		125,425	125,425	125,421	125,125		300		300		125,425			0	2,068	07/25/2035.
12519@ AA 5	CED Alamo 7 LLC Sr Sec Nt	..	12/31/2018.	Redemption 100.0000		1,716,260	1,716,260	1,716,260	1,716,260				0		1,716,260			0	51,890	06/30/2041.
12644@ CA 1	CTL Cap Tr CTL Ser 2004-17 Texas Instr	..	12/13/2018.	Call 108.1214		5,746,249	5,314,625	5,314,625	5,314,625				0		5,314,625			0	720,296	01/15/2026.
12644@ CA 1	CTL Cap Tr CTL Ser 2004-17 Texas Instr	..	11/15/2018.	Redemption 100.0000		512,326	512,326	512,326	512,326				0		512,326			0	14,114	01/15/2026.
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW	..	12/10/2018.	Redemption 100.0000		234,796	234,796	234,796	234,796				0		234,796			0	10,128	10/10/2031.
126650 BS 8	CVS Health Corp LBASS PTC Nt	..	12/10/2018.	Redemption 100.0000		102,849	102,849	130,736	127,271		(24,422)		(24,422)		102,849			0	4,234	01/10/2032.
12665U AA 2	CVS Health Corp ABS PTC Nt	..	12/10/2018.	Redemption 100.0000		159,670	159,670	159,670	159,670				0		159,670			0	4,098	01/10/2036.
12667F 4S 1	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2018.	Paydown		341,474	342,295	329,597	328,494		10,186		10,186		338,680		2,794	2,794	7,326	04/25/2035.
12667F TA 3	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2018.	Paydown		276	276	276	276		1		1		276			0	4	08/25/2034.
12667G FD 0	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2018.	Paydown		92,283	92,283	92,874	92,332		(49)		(49)		92,283			0	2,776	05/25/2035.
12668B RZ 8	CWMBS Inc RMBS Ser 2006-6CB Cl 1A4	..	12/01/2018.	Paydown		135,796	155,633	133,581	133,581				0		133,581		2,215	2,215	4,574	05/25/2036.
126694 E9 5	CWHL Inc RMBS Ser 2006-OA4 Cl A1	..	12/01/2018.	Paydown		267,544	267,544	157,306	157,306		110,238		110,238		267,544			0	3,313	04/25/2046.
13975W AA 1	Capital Auto Rec Asset Tr LBASS Ser 2017	..	04/20/2018.	Paydown		8,434,149	8,434,149	8,434,149	8,434,149				0		8,434,149			0	24,009	11/20/2018.
14155# AB 6	Cardinals Ballpark LLC Sr Nt	..	09/30/2018.	Redemption 100.0000		229,496	229,496	229,496	229,496				0		229,496			0	9,978	09/30/2027.

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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
14314R AA 0	Carmax Auto Owner Tr LBASS Ser 2017-4 Cl	..	06/15/2018.	Paydown		9,436,214	9,436,214	9,436,214	9,436,214				0		9,436,214			0	33,937	11/15/2018.
149837 AA 4	CBA Small Balance Comm Mtg Tr LBASS Frnc	..	12/27/2018.	Paydown		140,580	157,345	62,529	62,529				0		62,529		78,052	78,052	2,432	06/25/2038.
15005# AA 7	CED Upton County Solar LLC Sr Sec Nt	..	12/31/2018.	Redemption 100.0000		410,088	410,088	410,088	410,088				0		410,088			0	13,252	06/30/2042.
150190 AA 4	Cedar Fair/Can/Magnum/MI Sr Nt	..	06/27/2018.	Tax Free Exchange		6,822,247	6,700,000	6,834,500	6,829,616		(7,369)		(7,369)		6,822,247			0	252,088	04/15/2027.
152314 DP 2	Centex Home Equity Loan Tr RMBS Ser 2001	..	12/01/2018.	Paydown		81,315	81,315	81,309	81,159		156		156		81,315			0	3,229	07/25/2032.
152314 FZ 8	Centex Home Equity Loan Tr RMBS Ser 2002	..	04/01/2018.	Paydown		205,899	205,899	205,896	205,210		689		689		205,899			0	3,410	11/25/2028.
16678R DU 8	Chevy Chase Mtg Funding Corp RMBS Ser 20	..	12/26/2018.	Paydown		178,807	178,807	175,231	176,091		2,717		2,717		178,807			0	2,174	07/25/2036.
16725* AB 6	Chicago Bridge and Iron Co Sr Nt Ser B	..	05/10/2018.	Call 101.0878		14,080,519	13,929,000	13,929,000	13,929,000				0		13,929,000			0	570,091	12/27/2019.
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004-	..	12/01/2018.	Paydown		30,393	30,393	30,391	30,361		32		32		30,393			0	637	04/25/2034.
17307G MC 9	Citigroup Mtg Loan Trust RMBS Ser 2004-H	..	12/25/2018.	Paydown		56,255	56,255	56,316	56,299		(44)		(44)		56,255			0	675	12/25/2034.
17313K AH 4	Citigroup Comm Mtg Tr CMBS Ser 2008-C7 C	..	08/01/2018.	Paydown		6,028,513	6,028,513	5,432,616	6,028,513				0		6,028,513			0	112,147	12/10/2049.
205887 BG 6	ConAgra Foods Inc Sr Nt	..	03/15/2018.	Maturity		19,280,000	19,280,000	19,265,032	19,279,422		578		578		19,280,000			0	202,440	03/15/2018.
212015 AH 4	Continental Resources Inc Sr Nt	..	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.
212168 AA 6	Continental Wind Sr Nt	..	08/31/2018.	Redemption 100.0000		535,670	535,670	535,670	535,670				0		535,670			0	23,438	02/28/2033.
22357@ AA 9	Cox Tower II PTC CTL 5.409% 01/02/40	..	12/02/2018.	Redemption 100.0000		113,692	113,692	113,692	113,692				0		113,692			0	3,358	01/02/2040.
22530G AA 5	Credit Accept Auto Loan Tr LBASS Ser 201	..	07/15/2018.	Paydown		8,638,124	8,638,124	8,658,707	8,655,455		(17,332)		(17,332)		8,638,124			0	67,295	02/15/2023.
22534M AA 8	Credit Accept Auto Loan Tr LBASS Ser 201	..	12/15/2018.	Paydown		832,672	832,672	837,193	835,470		(2,798)		(2,798)		832,672			0	14,886	11/15/2023.
225458 XJ 2	CS First Boston Mtg Sec Corp RMBS Ser 20	..	12/01/2018.	Paydown		134,273	134,273	131,671	133,506		766		766		134,273			0	4,238	07/25/2035.
22964* AC 2	CSOLAR IV West. LLC Sr Sec Nt	..	12/31/2018.	Redemption 100.0000		461,561	461,561	461,561	461,561				0		461,561			0	11,177	03/31/2041.
24763L FN 5	Delta Funding Home Eq Ln Tr RMBS Ser 199	..	12/01/2018.	Paydown		27,945	27,945	27,942	27,870		74		74		27,945			0	584	08/15/2030.
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS	..	12/01/2018.	Paydown		67,665	67,665	67,650	67,570		94		94		67,665			0	1,973	09/25/2033.
251510 FX 6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C	..	12/01/2018.	Paydown		134,175	159,729	149,863	149,863				0		149,863		(15,688)	(15,688)	4,204	09/25/2035.
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl	..	12/01/2018.	Paydown		76,882	76,882	76,860	78,152		(1,270)		(1,270)		76,882			0	1,837	12/25/2033.
25157F AK 0	Deutsche Mtg Sec Inc RMBS Ser 2005-WF1 C	..	12/01/2018.	Paydown		521,350	521,350	519,884	520,018		1,332		1,332		521,350			0	11,353	06/26/2035.
25654# AA 0	Dodger Tickets LLC 1st Mtg Bd	..	03/31/2018.	Redemption 100.0000		78,807	78,807	78,807	78,807				0		78,807			0	4,460	03/31/2030.
256746 AB 4	Dollar Tree Inc Sr Nt 5.750% 03/01/23	..	05/05/2018.	Call 104.3130		13,560,690	13,000,000	13,700,303	13,444,469		(53,985)		(53,985)		13,390,484		(390,484)	(390,484)	1,067,329	03/01/2023.
25746U CB 3	Dominion Resources Inc Sr Nt	..	12/17/2018.	Call 100.0000		15,000,000	15,000,000	14,974,950	14,981,825		2,257		2,257		14,984,082		15,918	15,918	1,081,507	12/01/2024.
26207K AA 9	Drive Auto Rec Trust LBASS Ser 2017-3 Cl	..	02/15/2018.	Paydown		5,221,186	5,221,186	5,221,186	5,221,186				0		5,221,186			0	10,088	11/15/2018.
268668 FD 7	EMC Mtg Loan Tr RMBS Ser 2006-A Cl A	..	12/26/2018.	Paydown		295,898	295,898	234,566	234,566		61,332		61,332		295,898			0	1,443	12/25/2042.
278865 AZ 3	Ecolab Inc Sr Nt 3.950% 12/01/47	..	04/18/2018.	Tax Free Exchange		9,948,089	10,000,000	9,947,700	9,947,787		302		302		9,948,089			0	154,708	12/01/2047.
278865 BB 5	Ecolab Inc Sr Nt 3.250% 12/01/27	..	04/18/2018.	Tax Free Exchange		23,361,997	23,400,000	23,360,644	23,360,940		1,057		1,057		23,361,997			0	297,862	12/01/2027.
29250R AN 6	Enbridge Energy Partners LP Sr Nt	..	04/15/2018.	Maturity		2,000,000	2,000,000	2,457,280	2,025,628		(25,628)		(25,628)		2,000,000			0	65,000	04/15/2018.
29273R AH 2	Energy Transfer Partners Sr Nt	..	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.
294754 AS 5	Equity One ABS Inc RMBS Ser 2002-1 Cl M1	..	12/01/2018.	Paydown		63,881	63,881	63,881	63,798		84		84		63,881			0	1,063	08/25/2032.
30251T AA 7	FNBC 1993-A Pass Through Trust ABS PTC S	..	01/05/2018.	Redemption 100.0000		104,888	104,888	132,524	104,926		(38)		(38)		104,888			0	4,237	01/05/2018.
31331F AY 7	Fedex Corp ABS PTC Ser 1998-1 Cl B	..	01/15/2018.	Paydown		248,191	248,191	248,191	248,191				0		248,191			0	8,494	01/15/2019.
337925 ES 6	First Plus Home Ln Owner Tr RMBS Ser 199	..	09/01/2018.	Paydown		14,226	14,226	14,542	6,757	7,452	17		7,469		14,226			0	390	12/10/2024.
341099 CK 3	Florida Power Corp 1st Mtg Bd	..	06/15/2018.	Maturity		5,000,000	5,000,000	5,327,200	5,019,857		(19,857)		(19,857)		5,000,000			0	141,250	06/15/2018.
34531D AA 6	Ford Credit Auto Lease Tr LBASS Ser 2017	..	06/15/2018.	Paydown		14,134,224	14,134,224	14,134,224	14,134,224				0		14,134,224			0	52,103	11/15/2018.
35906A AB 4	Frontier Communications High Yield Corp	..	10/01/2018.	Maturity		1,200,000	1,200,000	1,290,500	1,228,509		(28,509)		(28,509)		1,200,000			0	97,500	10/01/2018.
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5	..	12/01/2018.	Paydown		36,434	36,434	36,436	36,434				0		36,434			0	1,298	07/20/2031.

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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
										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
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200	..	12/01/2018.	Paydown		46,365	46,365	46,363	46,195		170		170		46,365			0	1,341	04/25/2034.
36242D DE 0	GS Mortgage Securities Corp RMBS Ser 200	..	12/01/2018.	Paydown		177,721	177,721	177,715	177,082		639		639		177,721			0	8,571	06/25/2034.
37186* AA 6	Genesis Solar Funding LLC Sr Nt	..	09/05/2018.	Redemption 100.0000		939,862	939,862	966,357	962,030		(22,169)		(22,169)		939,862			0	39,554	09/05/2038.
38119# AA 2	Golden Spread Elec Cooperative 1st Mtg B	..	11/06/2018.	Redemption 100.0000		168,655	168,655	168,655	168,655				0		168,655			0	7,261	05/06/2025.
38218Q AA 8	Goodgreen Trust LBASS Ser 2017-2A Cl A	..	12/15/2018.	Paydown		3,928,414	3,928,414	3,927,998	3,927,997		417		417		3,928,414			0	63,612	10/15/2053.
39121J A* 1	Great River Energy 1st Mtg Bd	..	07/01/2018.	Redemption 100.0000		930,232	930,232	930,232	930,232				0		930,232			0	54,047	07/01/2021.
41283D AB 9	Harley-Davidson Inc Co Gtd Nt	..	06/15/2018.	Maturity		10,500,000	10,500,000	11,911,725	10,608,709		(108,709)		(108,709)		10,500,000			0	357,000	06/15/2018.
423457 AB 6	Helmerich & Payne Intl Sr Nt	..	12/20/2018.	Tax Free Exchange		5,186,266	5,200,000	5,180,254	5,184,487		1,779		1,779		5,186,266			0	318,608	03/15/2025.
431282 AF 9	Highwoods Realty Ltd Sr Nt	..	04/15/2018.	Maturity		1,000,000	1,000,000	996,390	999,903		97		97		1,000,000			0	37,500	04/15/2018.
446413 AK 2	Huntington Ingalls Industries Sr Nt	..	06/14/2018.	Tax Free Exchange		31,046,891	31,000,000	31,049,163	31,048,802		(1,911)		(1,911)		31,046,891			0	578,855	12/01/2027.
44919* AC 2	I595 Express LLC Sr Nt	..	12/31/2018.	Redemption 100.0000		770,915	770,915	770,915	770,915				0		770,915			0	16,742	12/31/2031.
45254N GA 9	IMPAC CMB Tr RMBS Ser 2003-11 Cl 2A1	..	12/26/2018.	Paydown		8,372	8,372	8,247	8,297		75		75		8,372			0	121	10/25/2033.
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2	..	12/27/2018.	Paydown		159,378	159,378	156,020	156,020		3,359		3,359		159,378			0	2,001	08/25/2035.
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser	..	12/01/2018.	Paydown		64,837	64,837	64,837	64,677		160		160		64,837			0	1,315	08/25/2034.
45254T PY 4	IMPAC Secd Assets CMN Owner Tr RMBS Ser	..	12/26/2018.	Paydown		88,776	88,776	89,012	88,864		(88)		(88)		88,776			0	1,305	11/25/2034.
45254T TN 4	IMPAC Secd Assets CMN Owner Tr RMBS Ser	..	12/27/2018.	Paydown		377,514	377,514	377,514	377,514				0		377,514			0	6,625	05/25/2036.
45660N YZ 2	Residential Asset Sec Tr RMBS Ser 2004-R	..	02/01/2018.	Paydown		28,902	28,902	26,373	28,699		6		6		28,706		197	197	129	08/25/2033.
459200 GM 7	International Bus Machs Corp Nt	..	10/15/2018.	Maturity		8,500,000	8,500,000	9,843,990	8,637,476		(137,476)		(137,476)		8,500,000			0	648,125	10/15/2018.
465685 AN 5	ITC Holdings Corp Sr Nt	..	06/22/2018.	Tax Free Exchange		19,987,117	20,000,000	19,986,400	19,986,555		562		562		19,987,117			0	405,722	11/15/2027.
466247 MU 4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3	..	12/01/2018.	Paydown		323,233	323,233	325,909	323,948		(716)		(716)		323,233			0	7,880	01/25/2035.
46640J AS 6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2	..	12/01/2018.	Paydown		391,857	391,857	404,868	397,369		(5,512)		(5,512)		391,857			0	7,467	01/15/2046.
494550 AY 2	Kinder Morgan Energy - LP Sr Nt	..	02/15/2018.	Maturity		3,000,000	3,000,000	3,012,990	3,000,207		(207)		(207)		3,000,000			0	89,250	02/15/2018.
50026* AA 3	Kohls Corp CTL Shelby MI	..	12/15/2018.	Redemption 100.0000		68,702	68,702	72,582	69,853		(1,150)		(1,150)		68,702			0	2,861	12/15/2022.
50075N AU 8	Kraft Foods Inc Sr Nt 6.125% 02/01/18	..	02/01/2018.	Maturity		8,000,000	8,000,000	8,479,050	8,005,872		(5,872)		(5,872)		8,000,000			0	245,000	02/01/2018.
50180L AC 4	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A	..	07/11/2018.	Paydown		2,729,276	2,729,276	2,814,353	2,728,965		312		312		2,729,276			0	36,295	04/15/2041.
50180L AD 2	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A	..	12/11/2018.	Paydown		3,814,194	3,814,194	3,680,846	3,784,125		30,069		30,069		3,814,194			0	141,508	04/15/2041.
502413 AY 3	L-3 Communications Corp Gtd Nt	..	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.
524660 AT 4	Leggett & Platt Inc Sr Nt	..	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.
52467@ BC 8	Legg Mason Mtg Cap Corp CTL Ser 2003 Cl	..	11/15/2018.	Redemption 100.0000		229,185	229,185	252,077	230,696		(1,512)		(1,512)		229,185			0	9,471	11/15/2018.
52518R CD 6	Lehman Structured Sec Corp RMBS Ser 2005	..	12/26/2018.	Paydown		82,382	91,529	44,765	44,765				0		44,765		37,616	37,616	1,214	09/26/2045.
54233* AA 4	Lone Star Trans LLC Sr Nt Ser A	..	12/15/2018.	Redemption 100.0000		2,250,000	2,250,000	2,250,000	2,250,000				0		2,250,000			0	55,125	12/15/2021.
55354G AD 2	MSCI Inc Sr Nt 4.750% 08/01/26	..	02/01/2018.	JP Morgan Securities LLC		725,975	710,000	747,275	746,346		(468)		(468)		745,878		(19,903)	(19,903)	17,237	08/01/2026.
576434 A2 0	Master Asset Securitization Tr RMBS Ser	..	12/01/2018.	Paydown		144,804	144,804	146,253	145,032		(227)		(227)		144,804			0	4,272	01/25/2035.
576434 J5 4	Master Asset Securitization Tr RMBS Ser	..	12/01/2018.	Paydown		181,810	181,810	185,048	183,084		(1,275)		(1,275)		181,810			0	5,873	03/25/2035.
576434 N2 6	Master Asset Securitization Tr RMBS Ser	..	12/01/2018.	Paydown		41,379	41,379	40,684	40,949		431		431		41,379			0	1,232	04/25/2035.
576434 UH 5	Master Asset Securitization Tr RMBS Ser	..	12/01/2018.	Paydown		25,009	25,009	25,009	25,009				0		25,009			0	630	08/25/2034.
576434 WD 2	Master Asset Securitization Tr RMBS Ser	..	12/01/2018.	Paydown		50,269	50,269	50,661	50,090		179		179		50,269			0	1,585	09/25/2034.
57643M JM 7	Master Asset Securitization Tr RMBS Ser	..	12/01/2018.	Paydown		629,676	629,676	617,870	626,756		2,920		2,920		629,676			0	18,184	12/25/2034.
585055 AN 6	Medtronic Inc Sr Nt 5.600% 03/15/19	..	04/27/2018.	Call 102.5720		5,128,600	5,000,000	5,161,900	5,024,366		(6,314)		(6,314)		5,018,052		(18,052)	(18,052)	301,267	03/15/2019.
585055 AS 5	Medtronic Inc Sr Nt 4.450% 03/15/20	..	04/27/2018.	Call 103.3690		4,031,391	3,900,000	4,477,080	4,091,367		(27,123)		(27,123)		4,064,244		(164,244)	(164,244)	238,414	03/15/2020.
589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200	..	12/01/2018.	Paydown		136,494	136,494	136,439	135,948		59		59		136,006		488	488	4,229	09/25/2032.
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1	..	12/15/2018.	Paydown		53,197	53,197	53,196	53,197				0		53,197			0	1,462	07/15/2038.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
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	225,000	07/15/2044.
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	57,000	07/15/2021.
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	382,250	07/15/2024.
615369 AL 9	Moodys Corp Sr Nt 3.250% 01/15/28		04/19/2018.	Tax Free Exchange		24,709,010	24,800,000	24,700,854	24,706,573		2,437		2,437		24,709,010			0	687,339	01/15/2028.
61757L AF 7	Morgan Stanley Cap I CMBS Ser 2008-T29 C		01/01/2018.	Paydown		714,978	714,978	635,404	714,978				0		714,978			0	3,691	01/11/2043.
61763B AS 3	Morgan Stanley BAML Tr CMBS Ser 2013-C13		12/01/2018.	Paydown		3,583	3,583	3,690	3,631		(49)		(49)		3,583			0	127	11/15/2046.
629568 AQ 9	Nabors Industries Inc Co Gtd Nt		02/15/2018.	Maturity		3,536,000	3,536,000	3,857,847	3,542,551		(6,551)		(6,551)		3,536,000			0	108,732	02/15/2018.
629568 AT 3	Nabors Industries Inc Co Gtd Nt		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.
63080# AA 5	NARA Caves Lease Tr CTL		12/15/2018.	Call 100.0000		330,226	330,226	330,226	330,226				0		330,226			0	9,557	09/15/2028.
63651P AA 2	National Inst Health Twinbrook CTL B Bld		10/29/2018.	Call 100.0000		731,628	731,628	731,628	731,628				0		731,628			0	37,204	01/15/2019.
63651P AA 2	National Inst Health Twinbrook CTL B Bld		10/15/2018.	Redemption 100.0000		118,925	118,925	118,925	118,925				0		118,925			0	3,206	01/15/2019.
637432 KT 1	National Rural Utilities Coop ABS Coll T		02/01/2018.	Maturity		2,500,000	2,500,000	2,426,175	2,499,122		878		878		2,500,000			0	68,125	02/01/2018.
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.
637432 LR 4	National Rural Utilities Coop ABS Coll T		11/01/2018.	Maturity		1,820,000	1,820,000	2,192,208	1,863,106		(43,106)		(43,106)		1,820,000			0	188,825	11/01/2018.
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2		12/01/2018.	Paydown		69,401	69,401	69,385	69,172		229		229		69,401			0	1,588	11/25/2033.
64352V KU 4	New Century Home Equity Ln Tr RMBS Ser 2		12/26/2018.	Paydown		6,092,014	6,092,014	4,504,104	5,654,240		437,774		437,774		6,092,014			0	83,487	06/25/2035.
651229 AU 0	Newell Rubbermaid Inc Sr Nt		12/26/2018.	Call 95.4540		954,540	1,000,000	1,010,890	1,007,245		(2,124)		(2,124)		1,005,122		(5,122)	(5,122)	43,477	04/01/2021.
653240 AA 9	Newtown CTL Ser 2002 6.082% 05/15/23		12/15/2018.	Redemption 100.0000		158,834	158,834	158,829	158,832		2		2		158,834			0	5,281	05/15/2023.
65341K AG 1	Nextgear Floorplan Mast Ow Tr LBASS Ser		10/15/2018.	Paydown		3,828,000	3,828,000	3,848,635	3,840,027		(12,027)		(12,027)		3,828,000			0	75,922	10/15/2020.
655042 AD 1	Noble Corp Sr Nt 7.500% 03/15/19		02/01/2018.	Call 102.9300		3,345,225	3,250,000	3,931,168	3,366,130		(8,053)		(8,053)		3,358,078		(108,078)	(108,078)	284,808	03/15/2019.
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1		12/01/2018.	Paydown		9,438	9,438	9,438	9,434		4		4		9,438			0	298	03/25/2034.
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2		12/01/2018.	Paydown		35,457	35,457	35,177	35,236		221		221		35,457			0	856	07/25/2034.
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3		12/01/2018.	Paydown		14,706	14,706	14,705	14,657		49		49		14,706			0	310	10/25/2034.
679574 AG 8	Old Dominion Elec 1st Mtg Bd		12/01/2018.	Redemption 100.0000		83,333	83,333	83,333	83,333				0		83,333			0	5,175	12/01/2028.
68233J AD 6	Oncor Electric Delivery 1st Mtg Bd		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.
68389X AC 9	Oracle Corp Sr Nt 5.750% 04/15/18		04/15/2018.	Maturity		7,000,000	7,000,000	7,282,980	7,011,072		(11,072)		(11,072)		7,000,000			0	201,250	04/15/2018.
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.
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.
69353R ET 1	PNC Bank NA Sr Nt 1.800% 11/05/18		11/05/2018.	Maturity		10,000,000	10,000,000	9,998,500	9,999,573		427		427		10,000,000			0	180,000	11/05/2018.
693656 AA 8	PVH CORP Sr Nt 4.500% 12/15/22		01/05/2018.	Call 102.2500		11,820,100	11,560,000	11,444,400	11,475,414		169		169		11,475,583		84,417	84,417	289,000	12/15/2022.
71713U AQ 5	Pharmacia Corp Deb 6.500% 12/01/18		12/01/2018.	Maturity		2,000,000	2,000,000	2,277,420	2,024,874		(24,874)		(24,874)		2,000,000			0	130,000	12/01/2018.
718172 AA 7	Philip Morris Intl Inc Sr Nt		05/16/2018.	Maturity		11,875,000	11,875,000	12,898,156	11,927,768		(52,768)		(52,768)		11,875,000			0	335,469	05/16/2018.
73019# AD 4	PNC Equip Finc LLC LBASS Priv Pl Nt Ser		11/15/2018.	Redemption 100.0000		266,678	266,678	266,678	266,678				0		266,678			0	6,100	11/15/2027.
740189 AK 1	Precision Castparts Corp Sr Nt		01/15/2018.	Maturity		11,000,000	11,000,000	10,983,280	10,999,871		129		129		11,000,000			0	68,750	01/15/2018.
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-		12/24/2018.	Paydown		1,773,954	1,773,954	1,204,071	1,293,867		480,087		480,087		1,773,954			0	47,012	03/22/2038.
74042H AC 1	Preferred Term Sec Ltd LBASS XIX Nt Cl B		09/24/2018.	Paydown		39,013	39,013	39,019	39,013				0		39,013			0	506	12/22/2035.
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser		12/24/2018.	Redemption 100.0000		241,155	241,155	241,155	241,155				0		241,155			0	3,141	03/22/2038.
742741 AA 9	Procter & Gamble ESOP Deb Ser A		07/01/2018.	Redemption 100.0000		470,800	470,800	620,218	516,113		(45,313)		(45,313)		470,800			0	33,312	01/01/2021.
74922P AC 8	Residential Accredit Loans Inc RMBS Ser		12/26/2018.	Paydown		180,011	178,002	119,105	119,105				0		119,105		60,906	60,906	1,974	02/25/2037.
75405W AE 2	Residential Asset Secs Corp RMBS Ser 200		12/26/2018.	Paydown		4,539,781	4,539,781	4,034,730	4,363,052		23,895		23,895		4,386,948		152,833	152,833	58,815	11/25/2035.
760985 US 8	Residential Asset Mtg Prod Inc RMBS Ser		06/01/2018.	Paydown		48,167	48,167	44,396	46,011		2,155		2,155		48,167			0	833	03/25/2033.
76110W MC 7	Residential Asset Secs Corp RMBS Ser 200		12/01/2018.	Paydown		49,844	49,844	49,834	49,652		192		192		49,844			0	1,691	09/25/2031.

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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
76110W MF 0	Residential Asset Secs Corp RMBS Ser 200	..	12/01/2018.	Paydown			181,712	96,598	88,095	8,504			8,504		96,598		(96,598)	(96,598)	5,218	09/25/2031.
76112B SN 1	Residential Asset Mtg Products RMBS Ser	..	12/01/2018.	Paydown		65,003	65,003	61,936	64,633		371		371		65,003			0	1,514	09/25/2034.
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A	..	12/01/2018.	Paydown		14,713	15,507	14,125	14,125				0		14,125		588	588	572	05/25/2037.
76126C DE 9	RACERS Tr ABS Ser 1998-CCE-1 Cl A1	..	05/15/2018.	Redemption 100.0000		132,076	132,076	129,474	131,911		165		165		132,076			0	3,379	05/15/2018.
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2	..	12/01/2018.	Redemption 100.0000		102,896	102,896	107,594	104,597		(1,701)		(1,701)		102,896			0	3,890	11/10/2028.
805564 PB 1	Saxon Asset Securities Tr RMBS Ser 2003-	..	12/01/2018.	Paydown		30,026	30,026	30,026	30,026				0		30,026			0	779	12/25/2033.
81441P BZ 3	Security Natl Mtg Loan Tr RMBS Ser 2004-	..	12/01/2018.	Paydown		118,292	118,292	118,292	118,292				0		118,292			0	3,376	11/25/2034.
84756N AC 3	Spectra Energy Partners Nt	..	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.
85231C AA 3	St Louis Fed Office Bldg Tr CTL GSA Gtd	..	10/22/2018.	Call 100.9297		560,569	555,405	555,405	555,405				0		555,405			0	53,883	01/15/2019.
85231C AA 3	St Louis Fed Office Bldg Tr CTL GSA Gtd	..	07/15/2018.	Redemption 100.0000		108,511	108,511	108,511	108,511				0		108,511			0	5,655	01/15/2019.
85746* DR 8	State Street Bk & Tr Co ABS Sr Lev Lease	..	01/31/2018.	Redemption 100.0000		117,141	117,141	117,141	117,141				0		117,141			0	4,011	01/31/2019.
85746* DU 1	State Street Bk & Tr Co ABS Sr Lev Lease	..	01/31/2018.	Redemption 100.0000		119,048	119,048	119,048	119,048				0		119,048			0	3,938	01/31/2019.
85746* DX 5	State Street Bk & Tr Co ABS Sr Lev Lease	..	01/31/2018.	Redemption 100.0000		110,996	110,996	110,996	110,996				0		110,996			0	3,872	01/31/2019.
85746* EA 4	State Street Bk & Tr Co ABS Sr Lev Lease	..	01/31/2018.	Redemption 100.0000		110,996	110,996	110,996	110,987		9		9		110,996			0	3,872	01/31/2019.
858119 BG 4	Steel Dynamics Inc Sr Nt	..	01/25/2018.	Tax Free Exchange		5,222,739	5,203,000	5,223,880	5,222,982		(243)		(243)		5,222,739			0	78,695	09/15/2025.
863579 CD 8	Structured Adj Rate Mtg Ln RMBS Ser 2004	..	12/01/2018.	Paydown		118,877	118,877	119,898	118,688		27		27		118,715		162	162	2,634	10/25/2034.
86358R 5X 1	Structured Asset Sec Corp RMBS Ser 2002-	..	12/26/2018.	Paydown		459,112	459,112	425,180	433,012		26,100		26,100		459,112			0	8,722	08/25/2032.
86359B ZG 9	Structured Asset Sec Corp RMBS Ser 2004-	..	12/01/2018.	Paydown		43,647	43,647	43,633	43,503		144		144		43,647			0	904	09/25/2034.
86359D FQ 5	Structured Asset Sec Corp RMBS Ser 2005-	..	12/01/2018.	Paydown		153,955	153,955	155,615	154,379		(424)		(424)		153,955			0	4,017	06/25/2035.
86359D GQ 4	Structured Asset Sec Corp RMBS Ser 2005-	..	12/01/2018.	Paydown		29,433	41,677	41,799	41,619				0		41,619		(12,185)	(12,185)	1,016	12/25/2034.
87264A AL 9	T-Mobile USA Inc Sr Nt	..	04/01/2018.	Call 103.3130		15,496,950	15,000,000	16,000,750	15,624,577		(127,627)		(127,627)		15,496,950		(496,950)	(496,950)	993,825	04/01/2023.
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt	..	12/30/2018.	Redemption 100.0000		157,420	157,420	157,420	157,420				0		157,420			0	6,026	03/30/2023.
88732J AL 2	Time Warner Cable Inc Sr Nt	..	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.
89054X AA 3	Topaz Solar Farms LLC Nt	..	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.
89054X AA 3	Topaz Solar Farms LLC Nt	..	03/30/2018.	Redemption 100.0000		82,444	82,444	82,444	82,444				0		82,444			0	2,370	09/30/2039.
90783R AA 2	Union Pacific RR PTC Ser 2002-1	..	01/17/2018.	Redemption 100.0000		581,652	581,652	670,104	630,895		(49,243)		(49,243)		581,652			0	17,621	01/17/2023.
90933J AA 9	United Airlines LBASS Ser 2016-2 B PTT	..	10/07/2018.	Redemption 100.0000		1,199,074	1,199,074	1,199,074	1,199,074				0		1,199,074			0	29,299	04/07/2027.
91737# AA 3	United States Govt SS Ls FinTr CTL GSA G	..	12/13/2018.	Redemption 100.0000		1,047,122	1,047,122	1,043,677	1,046,790		332		332		1,047,122			0	38,863	12/28/2018.
91740# AA 8	United States of America BIA-2 CTL Alber	..	12/15/2018.	Redemption 100.0000		58,182	58,182	58,182	58,182				0		58,182			0	1,840	10/15/2025.
91741@ AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls	..	12/15/2018.	Redemption 100.0000		232,032	232,032	232,032	232,032				0		232,032			0	6,843	12/15/2026.
91847* AA 4	VA Evansville IN CTL Ls Fin Tr	..	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.
91847* AA 4	VA Evansville IN CTL Ls Fin Tr	..	07/14/2018.	Redemption 100.0000		258,745	258,745	258,745	258,745				0		258,745			0	4,287	10/14/2031.
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10	..	12/01/2018.	Paydown		107,748	107,748	106,157	107,324		424		424		107,748			0	1,856	10/25/2033.
93934F CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20	..	12/01/2018.	Paydown		19,612	22,652	22,836	22,756		(2)		(2)		22,755		(3,142)	(3,142)	723	10/25/2035.
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L	..	12/15/2018.	Redemption 100.0000		45,425	45,425	47,559	46,694		(1,269)		(1,269)		45,425			0	1,829	05/15/2032.
94978# BC 0	Wells Fargo Bank Northwest NA CTL	..	12/01/2018.	Redemption 100.0000		92,146	92,146	92,146	92,146				0		92,146			0	3,378	11/01/2022.
94983B AM 1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	..	12/01/2018.	Paydown		638,267	638,267	606,753	632,507		5,761		5,761		638,267			0	17,619	04/25/2036.
96188# AA 6	WETT Holdings LLC Sr Sec Nt	..	12/31/2018.	Redemption 100.0000		266,667	266,667	266,667	266,667				0		266,667			0	7,183	12/18/2024.
96928# AC 7	William Blair CTL CTL PTC Ser 2004-1	..	02/26/2018.	Call 104.1358		39,623	38,049	43,626	39,088		(45)		(45)		39,043		(993)	(993)	2,068	01/25/2023.
96928# AC 7	William Blair CTL CTL PTC Ser 2004-1	..	12/25/2018.	Redemption 100.0000		97,593	97,593	111,897	100,257		(2,664)		(2,664)		97,593			0	3,968	01/25/2023.
988498 AC 5	Yum Brands Inc Sr Nt 6.250% 03/15/18	..	03/15/2018.	Maturity		3,000,000	3,000,000	3,306,990	3,009,019		(9,019)		(9,019)		3,000,000			0	93,750	03/15/2018.
98881@ AA 4	ZC Specialty Ins Co CTL Ser 2002-31	..	07/25/2018.	Redemption 100.0000		142,405	142,405	142,405	142,405				0		142,405			0	10,450	12/23/2022.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
008916 AH 1	Agrium Inc Sr Nt 6.750% 01/15/19	..	04/10/2018.	Tax Free Exchange		8,758,696	8,635,000	9,756,871	8,802,022		(43,327)		(43,327)		8,758,696			0	437,687	01/15/2019.
136375 BT 8	Canadian Natl RR Co Nt	..	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.
73755L AK 3	Potash Corp Saskatchewan Inc Sr Nt	A	04/10/2018.	Tax Free Exchange		8,741,939	8,100,000	8,802,696	8,746,090		(4,151)		(4,151)		8,741,939			0	171,366	12/01/2040.
73755L AM 9	Potash Corp Saskatchewan Inc Sr Nt	A	04/10/2018.	Tax Free Exchange		2,372,410	2,500,000	2,332,825	2,368,106		4,304		4,304		2,372,410			0	41,875	04/01/2025.
89346D AC 1	Transalta Corp Sr Nt 6.900% 05/15/18	..	03/15/2018.	Call 100.8220		11,090,420	11,000,000	12,125,740	11,062,764		(34,192)		(34,192)		11,028,572		(28,572)	(28,572)	343,420	05/15/2018.
034863 AB 6	Anglo American Capital Co Gtd Nt	C	03/09/2018.	Call 107.1566		17,145,062	16,000,000	19,637,940	16,620,286		(86,971)		(86,971)		16,533,315		(533,315)	(533,315)	1,774,228	04/08/2019.
05565Q DG 0	BP Capital Markets PLC Sr Nt	C	12/14/2018.	Tax Free Exchange		10,105,694	10,000,000	10,138,100	10,124,893		(19,199)		(19,199)		10,105,694			0	345,893	11/28/2023.
25156P AL 7	Deutsche Telekom Co Gtd Nt	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.
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.
500472 AF 2	Koninklijke Philips Electronic Sr Nt	C	04/26/2018.	Call 102.5150		15,377,250	15,000,000	15,132,150	15,061,421		(4,297)		(4,297)		15,057,125		(57,125)	(57,125)	722,563	03/15/2022.
65504L AJ 6	Noble Hldg Intl Sr Nt 3.950% 03/15/22	C	02/01/2018.	Call 89.0000		13,350,000	15,000,000	15,686,550	15,330,377		(6,261)		(6,261)		15,324,116		(324,116)	(324,116)	(976,167)	03/15/2022.
767201 AQ 9	Rio Tinto Finance USA Ltd Co Gtd Nt	C	04/19/2018.	Call 102.7891		10,278,907	10,000,000	9,978,920	9,991,261		654		654		9,991,915		8,086	8,086	496,615	09/20/2021.
87927V AU 2	Telecom Italia Cap Gtd Nt	C	06/04/2018.	Maturity		3,000,000	3,000,000	3,050,100	3,002,861		(2,861)		(2,861)		3,000,000			0	104,985	06/04/2018.
N6777# AG 4	Overseas Assistance Fin BV Sr Nt	D	09/30/2018.	Redemption 100.0000		666,667	666,667	666,667	666,667				0		666,667			0	16,667	03/30/2024.
88643@ AP 1	Tidewater Inc Sr Nt Ser 2013-B	..	01/31/2018.	Income Received									0					0	42,984	11/15/2023.
60755# AC 1	Modern Continental Const Hold 2nd Amende	..	05/31/2018.	Income Received									0					0	78,446	12/31/2008.
3899999. Total - Bonds - Industrial and Miscellaneous						861,330,569	856,448,186	878,716,347	859,682,740	15,956	(667,644)	0	(651,688)	0	859,031,054	0	(2,407,990)	(2,407,990)	31,058,648	XXX
Bonds - Bank Loans																				
23340D AG 7	DTZ LLC 2nd Lien TL Nt 1	..	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.
404122 AU 7	HCA Inc Term Ln B8 Nt 1	..	03/13/2018.	Redemption 100.0000		277,503	277,503	277,503	277,503				0		277,503			0	2,187	02/15/2024.
70466@ AA 6	Peach State Labs Inc Sr Sec Term Ln Nt 1	..	10/11/2018.	Redemption 100.0000		63,341	63,341	63,341	63,341				0		63,341			0	3,080	06/30/2020.
81726J AE 1	Sensata Technologies New 1st Lien Term L	..	01/16/2018.	Redemption 100.0000		50,246	50,246	50,021	50,029		218		218		50,246			0	152	10/14/2021.
8299999. Total - Bonds - Bank Loans						7,391,090	7,391,090	7,390,865	7,390,873	0	218	0	218	0	7,391,090	0	0	0	475,991	XXX
8399997. Total - Bonds - Part 4						938,854,808	933,972,425	957,257,431	938,088,962	15,956	(1,582,782)	0	(1,566,826)	0	936,522,146	0	(2,374,843)	(2,374,843)	33,462,979	XXX
8399998. Total - Bonds - Summary Item from Part 5						106,504,388	106,516,475	105,818,627			(114,487)		(114,487)		105,704,140		478,808	478,808	1,411,697	XXX
8399999. Total - Bonds						1,045,359,196	1,040,488,900	1,063,076,058	938,088,962	15,956	(1,697,269)	0	(1,681,313)	0	1,042,226,286	0	(1,896,035)	(1,896,035)	34,874,676	XXX
9999999. Total - Bonds, Preferred and Common Stocks						1,045,359,196	XXX	1,063,076,058	938,088,962	15,956	(1,697,269)	0	(1,681,313)	0	1,042,226,286	0	(1,896,035)	(1,896,035)	34,874,676	XXX

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenue and Special Assessment																				
3140Q8 3K 9	FNMA Pool #CA1701 4.000% 05/25/48	..	06/29/2018	Barclays Capital Inc.	12/01/2018	Paydown	916,856	935,479	916,856	916,856		(18,624)		(18,624)				0	8,970	102
3140Q9 N2 5	FNMA Pool #CA2208 4.500% 08/25/48	..	08/30/2018	Citigroup	12/01/2018	Paydown	292,566	304,177	292,566	292,566		(11,611)		(11,611)				0	3,116	1,097
31418C RD 8	FNMA Pool #MA3183 4.000% 11/25/47	..	06/06/2018	Credit Suisse Securities LLC	12/01/2018	Paydown	1,218,485	1,238,666	1,218,485	1,218,485		(20,181)		(20,181)				0	14,060	812
31418C S5 4	FNMA Pool #MA3239 4.000% 01/25/48	..	02/02/2018	Credit Suisse Securities LLC	12/01/2018	Paydown	1,891,004	1,948,029	1,891,004	1,891,004		(57,026)		(57,026)				0	36,411	840
31418C XN 9	FNMA Pool #MA3384 4.000% 06/25/48	..	05/18/2018	Nomura Securities Intl LLC	12/01/2018	Paydown	913,119	925,318	913,119	913,119		(12,199)		(12,199)				0	12,398	2,029
67884X CP 0	Oklahoma St Dev Auth Rev Txbl Ser C	..	03/07/2018	Merrill Lynch	03/08/2018	Merrill Lynch	7,000,000	7,000,000	7,295,414	7,000,000				0			295,414	295,414		
67884X CQ 8	Oklahoma St Dev Auth Rev Txbl Ser C	..	03/07/2018	Merrill Lynch	03/08/2018	Merrill Lynch	1,000,000	1,000,000	1,047,930	1,000,000				0			47,930	47,930		
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						13,232,030	13,351,669	13,575,374	13,232,030	0	(119,641)	0	(119,641)	0	0	343,344	343,344	74,955	4,880
Bonds - Industrial and Miscellaneous																				
002824 BF 6	Abbott Labs Sr Nt 3.750% 11/30/26	..	06/05/2018	RBC Capital Markets LLC	10/28/2018	Call 103.0334	10,596,757	10,455,714	10,918,197	10,461,301		5,587		5,587			135,456	135,456	484,807	7,727
02007M AC 4	Ally Auto Receivables Trust LBASS Ser 20	..	01/23/2018	Barclays Capital Inc.	09/17/2018	Paydown	10,000,000	10,000,000	10,000,000	10,000,000				0				0	49,197	
150190 AA 4	Cedar Fair/Can/Magnum/MI Sr Nt	..	04/23/2018	Various	06/27/2018	Tax Free Exchange	7,289,000	7,255,001	7,255,823	7,255,823		822		822				0	243,907	154,018
212015 AR 2	Continental Resources Inc Sr Nt	..	03/06/2018	Various	05/25/2018	Tax Free Exchange	11,690,000	11,403,375	11,409,377	11,409,377		6,002		6,002				0	237,250	112,966
25278X AJ 8	Diamondback Energy Inc Sr Nt	..	08/02/2018	Bank of America BISD Dealer	08/24/2018	Tax Free Exchange	1,790,000	1,794,475	1,794,456	1,794,456		(19)		(19)				0	22,450	17,639
55354G AD 2	MSCI Inc Sr Nt 4.750% 08/01/26	..	01/30/2018	JP Morgan Securities LLC	02/01/2018	JP Morgan Securities LLC	234,000	239,265	239,265	239,257		(8)		(8)			8	8	124	
58772Q AA 4	Mercedes-Benz Auto Lease Tr LBASS Ser 20	..	01/17/2018	MUFG Securities Inc.	09/15/2018	Paydown	18,000,000	18,000,000	18,000,000	18,000,000				0				0	92,480	
615369 AL 9	Moodys Corp Sr Nt 3.250% 01/15/28	..	03/27/2018	Morgan Stanley & Co LLC	04/19/2018	Tax Free Exchange	9,000,000	8,650,440	8,654,867	8,654,867		4,427		4,427				0	76,375	31,056
65478D AA 5	Nissan Auto Rec Owners Tr LBASS Ser 2018	..	02/21/2018	Bank of America BISD Dealer	09/17/2018	Paydown	2,500,000	2,500,000	2,500,000	2,500,000				0				0	13,750	
87612B BF 8	Targa Resources Partners Sr Nt	..	09/14/2018	Bank of America BISD Dealer	11/01/2018	Tax Free Exchange	1,920,000	1,869,600	1,870,159	1,870,159		559		559				0	28,267	16,800
91838* AA 5	VA Springfield CTL Ls Fin Tr	..	06/14/2018	CTL Securities LLC	12/21/2018	Redemption 100.0000	285,459	285,459	285,459	285,459				0				0	3,454	
96042N AA 5	Westlake Auto Receivables Tr LBASS Ser 2	..	01/17/2018	JP Morgan Securities LLC	07/16/2018	Paydown	15,000,000	15,000,000	15,000,000	15,000,000				0				0	52,719	
11042T AA 1	British Airways Plc PTC	C	03/14/2018	Citigroup	12/20/2018	Redemption 100.0000	6,993	6,993	6,993	6,993				0				0	180	
3899999.	Total - Bonds - Industrial and Miscellaneous						88,312,208	87,460,322	87,934,596	87,477,692	0	17,370	0	17,370	0	0	135,464	135,464	1,304,960	340,206
Bonds - Bank Loans																				
404122 AX 1	HCA Inc Term Ln B-10 Nt 1	..	03/22/2018	Bank of America BISD Dealer	12/31/2018	Redemption 100.0000	38,416	38,416	38,416	38,416				0				0	779	
44969C BF 6	Quintiles IMS New Term Ln B Nt 1	..	02/14/2018	Bank of America BISD Dealer	06/11/2018	Redemption 100.0000	1,221,273	1,233,486	1,221,273	1,221,273		(12,213)		(12,213)				0	16,113	
44989* AA 1	IQNavigator Inc 1st Lien TL Nt 1	..	08/20/2018	Direct	12/31/2018	Redemption 100.0000	12,313	12,129	12,313	12,313		185		185				0	360	
60367* AA 9	Ministry Brands LLC Incremental DD Term	..	12/07/2018	Direct	12/31/2018	Tax Free Exchange	110,399	110,399	110,399	110,399				0				0	470	
60367* AA 9	Ministry Brands LLC Incremental DD Term	..	09/13/2018	Direct	12/31/2018	Redemption 100.0000	1,380	1,380	1,380	1,380				0				0	155	
60367* AA 9	Ministry Brands LLC Incremental DD Term	..	12/31/2018	Tax Free Exchange	12/31/2018	Redemption 100.0000	1,363	1,363	1,363	1,363				0				0		
60367* AA 9	Ministry Brands LLC Incremental DD Term	..	11/27/2018	Direct	12/31/2018	Tax Free Exchange	434,782	434,782	434,782	434,782				0				0	2,595	
60367* AB 7	Ministry Brands LLC Incremental Term Ln	..	05/02/2018	Direct	12/31/2018	Redemption 100.0000	16,233	16,152	16,233	16,233		81		81				0	411	
60367* AB 7	Ministry Brands LLC Incremental Term Ln	..	04/26/2018	Direct	12/31/2018	Redemption 100.0000	47,167	46,931	47,167	47,167		236		236				0	1,394	
70466@ AA 6	1	..	02/01/2018	Direct	10/11/2018	Redemption 100.0000	19,071	18,722	19,071	19,071		349		349				0	656	
72584D AD 6	Yum Brands New Term Ln B Nt 1	..	03/09/2018	JP Morgan Securities LLC	03/29/2018	Redemption 100.0000	7,557	7,613	7,557	7,557		(57)		(57)				0	8	
72584D AD 6	Yum Brands New Term Ln B Nt 1	..	03/09/2018	JP Morgan Securities LLC	04/03/2018	Tax Free Exchange	2,992,443	3,014,887	3,014,625	3,014,625		(262)		(262)				0	7,740	

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
72584D AE 4	Yum Brands New Term Ln Nt 1	..	04/03/2018	Tax Free Exchange	12/31/2018	Redemption 100.0000	22,443	22,610	22,443	22,443		(166)		(166)				0	396	
90347B AH 1	Axalta Coating Systems New Term Ln B Nt	..	05/08/2018	Various	12/31/2018	Redemption 100.0000	47,396	47,766	47,396	47,396		(369)		(369)				0	705	
8299999.	Total - Bonds - Bank Loans						4,972,237	5,006,636	4,994,418	4,994,418	0	(12,216)	0	(12,216)	0	0	0	0	31,782	0
8399998.	Total - Bonds						106,516,475	105,818,627	106,504,388	105,704,140	0	(114,487)	0	(114,487)	0	0	478,808	478,808	1,411,697	345,086
9999999.	Total - Bonds, Preferred and Common Stocks							105,818,627	106,504,388	105,704,140	0	(114,487)	0	(114,487)	0	0	478,808	478,808	1,411,697	345,086

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $.....0.

2. Total amount of intangible assets nonadmitted $.....0.

NONE

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding

NONE

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Parent, Subsidiaries and Affiliates - Other Short-Term Invested Assets																			
Nationwide SBL LLC Short Term Promissory		..	12/06/2018.	Direct	12/05/2019.	71,200,000					71,200,000	71,200,000	206,570		4.02	4.02	MAT...		
8599999. Parent, Subsidiaries and Affiliates - Other Short-Term Invested Assets						71,200,000	0	0	0	0	XXX	71,200,000	206,570	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates						71,200,000	0	0	0	0	XXX	71,200,000	206,570	0	XXX	XXX	XXX	0	0
Other Short-Term Invested Assets																			
Nationwide Cash Mgmt Partn		..	12/31/2018.	Various	12/31/2019.	423,145,595					423,145,595	423,145,595			2.37	1.19	MON..	565,919	
9099999. Total - Other Short-Term Invested Assets						423,145,595	0	0	0	0	XXX	423,145,595	0	0	XXX	XXX	XXX	565,919	0
9199999. Total - Short-Term Investments						494,345,595	0	0	0	0	XXX	494,345,595	206,570	0	XXX	XXX	XXX	565,919	0

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 Items(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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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)
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	01/20/2016	01/14/2019	1,599	371,168	232.17	18,801			43,614		43,614	(22,703)						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	232.56	3,400			7,896		7,896	(4,171)						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	232.31	170,940			396,544		396,544	(207,512)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/20/2016	01/14/2019	26,999	6,272,948	232.34	315,348			731,984		731,984	(383,484)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/20/2016	01/14/2019	14,117	3,426,972	242.75	105,315			235,923		235,923	(203,380)						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	232.29	391,972			909,183		909,183	(475,414)						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	59,584			132,907		132,907	(116,363)						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	232.29	1,289,129			2,990,149		2,990,149	(1,563,555)						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	240.37	290,734			667,860		667,860	(502,117)						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	232.3	832,156			1,931,133		1,931,133	(1,010,177)						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	239.71	619,040			1,429,850		1,429,850	(1,038,112)						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	240.6	86,588			198,662		198,662	(151,232)						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	238.88	142,445			330,464		330,464	(229,989)						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	238.42	1,223,117			2,843,231		2,843,231	(1,934,330)						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	236.99	877,508			2,047,157		2,047,157	(1,301,709)						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	233.76	22,658			40,302		40,302	(22,332)						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	234.23	290,906			516,947		516,947	(291,946)						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	233.71	267,038			474,928		474,928	(262,636)						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	244.53	89,946			142,600		142,600	(138,156)						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	233.56	158,292			281,604		281,604	(154,798)						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	243.56	19,395			31,441		31,441	(28,550)						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	233.85	1,172,338			2,083,768		2,083,768	(1,158,819)						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 Items(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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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	02/03/2016	01/29/2019	27,553	6,669,037	242.04	287,658			479,528		479,528	(396,396)						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	233.42	460,771			819,636		819,636	(448,059)						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	241.59	755,123			1,268,200		1,268,200	(1,021,203)						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	241.05	27,757			46,964		46,964	(36,677)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/03/2016	01/29/2019	9,320	2,239,594	240.3	104,384			178,386		178,386	(133,709)						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	240.28	1,877,701			3,209,361		3,209,361	(2,402,991)						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	238.55	428,872			745,854		745,854	(511,010)						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	238.21	74,126			111,729		111,729	(75,336)						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	241.93	6,795			9,738		9,738	(8,004)						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	260.62	3,204			718		718	(7,913)						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	239.44	193,363			287,469		287,469	(206,094)						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	240.65	313,265			458,406		458,406	(350,412)						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	250.05	108,521			116,449		116,449	(181,279)						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	240.82	192,847			281,403		281,403	(217,128)						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	255.31	8,707			5,669		5,669	(18,383)						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	240.32	1,047,185			1,538,834		1,538,834	(1,155,445)						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	248.89	258,362			296,098		296,098	(409,584)						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	253.9	60,841			47,155		47,155	(120,910)						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	239.83	89,411			132,308		132,308	(96,794)						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	247.81	619,867			748,380		748,380	(936,959)						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	247.63	56,071			68,171		68,171	(84,014)						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	247.82	9,654			11,645		11,645	(14,593)						003

SCHEDULE DB - PART A - SECTION 1

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

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/16/2016	02/11/2019	1,595	388,477	243.5	18,315			25,419		25,419	(23,011)						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	246.72	1,243,639			1,568,193		1,568,193	(1,790,723)						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	244.09	73,629			100,694		100,694	(94,764)						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	243.19	2,215			2,960		2,960	(2,630)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/03/2016	02/28/2019	2,183	531,782	243.56	26,135			34,614		34,614	(31,490)						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	243.6	16,020			21,199		21,199	(19,336)						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	258.18	39,983			17,085		17,085	(86,819)						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	243.19	328,429			438,856		438,856	(389,899)						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	242.95	190,178			255,340		255,340	(223,459)						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	253.84	85,583			65,174		65,174	(159,952)						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	243.47	455,102			604,143		604,143	(546,432)						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	254.28	124,220			90,401		90,401	(236,325)						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	243.1	684,612			916,828		916,828	(809,937)						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	251.29	216,384			204,740		204,740	(363,025)						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	253.3	399,235			320,224		320,224	(729,452)						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	242.92	65,004			87,363		87,363	(76,313)						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	250.52	586,751			584,830		584,830	(951,826)						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	251.5	391,605			365,040		365,040	(663,176)						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	251.4	6,294			5,908		5,908	(10,609)						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	248.51	26,588			29,648		29,648	(39,498)						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	249.21	1,560,977			1,679,726		1,679,726	(2,390,775)						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	247.84	106,832			122,909		122,909	(154,208)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	1,153	279,893	242.79	13,880			19,143		19,143	(16,599)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019	487	118,263	242.7	5,886			8,135		8,135	(7,015)						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	242.68	82,563			114,143		114,143	(98,310)						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	256.98	36,299			20,537		20,537	(77,335)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019	24,607	5,958,766	242.16	303,647			424,001		424,001	(353,892)						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	242.81	61,100			84,236		84,236	(73,133)						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	253.38	46,770			39,049		39,049	(87,539)						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	242.32	691,803			963,338		963,338	(811,776)						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	253.12	158,628			135,407		135,407	(293,768)						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	243.01	290,413			398,900		398,900	(350,658)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2016	03/15/2019	5,870	1,471,304	250.64	51,364			52,486		52,486	(85,712)						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	251.82	529,199			500,325		500,325	(929,490)						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	250.14	93,636			98,672		98,672	(153,060)						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	250.38	714,145			741,971		741,971	(1,179,437)						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	721,727			808,515		808,515	(1,122,865)						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	248.14	8,752			10,210		10,210	(13,120)						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	243.06	2,550			3,392		3,392	(2,993)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019	8,645	2,100,971	243.04	106,147			141,300		141,300	(124,493)						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	257.92	32,109			16,377		16,377	(67,027)						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	242.92	207,473			276,905		276,905	(242,152)						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	243.45	20,722			27,330		27,330	(24,712)						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	254.01	11,002			8,568		8,568	(20,234)						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 Items(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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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	04/04/2016	03/29/2019	82,395	20,023,669	243.02	1,012,521			1,348,428		1,348,428	(1,186,550)						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	254.08	147,484			114,152		114,152	(271,947)						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	242.95	141,776			189,100		189,100	(165,675)						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	251.28	2,902			2,778		2,778	(4,795)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2016	03/29/2019	57,575	14,541,715	252.57	479,346			419,601		419,601	(834,272)						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	250.71	39,438			39,120		39,120	(63,662)						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	251.34	839,280			800,421		800,421	(1,390,314)						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	249.34	234,548			250,981		250,981	(357,607)						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	243.83	13,356			15,899		15,899	(14,730)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/20/2016	04/12/2019	6,278	1,531,625	243.96	81,616			96,878		96,878	(90,517)						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	258.67	59,062			25,877		25,877	(110,932)						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	243.9	234,005			278,182		278,182	(258,900)						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	243.61	5,432			6,502		6,502	(5,938)						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	255.16	2,142			1,383		1,383	(3,651)						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	243.94	1,485,096			1,763,686		1,763,686	(1,645,734)						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	255.11	188,273			122,103		122,103	(320,324)						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	243.87	32,703			38,891		38,891	(36,125)						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	252.13	23,068			19,028		19,028	(35,368)						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	253.49	658,537			491,437		491,437	(1,061,432)						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	251.4	25,750			22,283		22,283	(38,391)						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	252.13	988,770			815,625		815,625	(1,516,001)						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	250.25	77,269			71,573		71,573	(110,114)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	690	168,526	244.39	6,799			10,352		10,352	(9,935)						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	244.38	91,216			138,828		138,828	(133,148)						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	259.38	36,803			24,178		24,178	(103,888)						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	244.42	364,341			554,203		554,203	(532,934)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/09/2016	05/03/2019	198	48,449	244.83	1,912			2,886		2,886	(2,853)						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	255.5	6,805			6,394		6,394	(16,678)						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	244.4	1,719,191			2,615,814		2,615,814	(2,512,107)						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	255.51	220,359			206,780		206,780	(540,026)						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	244.81	1,643			2,482		2,482	(2,450)						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	254.03	631,095			658,324		658,324	(1,453,226)						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	252.48	2,880			3,298		3,298	(6,182)						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	252.73	1,012,113			1,143,746		1,143,746	(2,199,225)						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	250.41	14,908			18,942		18,942	(29,084)						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	243.66	13,704			20,532		20,532	(18,742)						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	243.57	121,866			182,889		182,889	(166,025)						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	258.25	58,872			45,425		45,425	(151,235)						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	243.41	519,215			780,892		780,892	(701,925)						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	243.49	2,014,819			3,027,002		3,027,002	(2,734,332)						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	254.78	362,968			361,421		361,421	(818,592)						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	253.18	957,287			1,048,085		1,048,085	(2,022,395)						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	251.82	1,073,747			1,258,276		1,258,276	(2,136,509)						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	246.71	3,497			4,266		4,266	(4,753)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	5,702	1,410,422	247.34	58,506			70,087		70,087	(81,701)						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	261.91	44,302			21,186		21,186	(104,829)						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	246.82	348,517			423,759		423,759	(475,849)						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	246.9	1,092,844			1,326,182		1,326,182	(1,497,706)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2019	27,500	7,105,876	258.4	164,722			109,523		109,523	(354,788)						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	256.83	633,011			476,056		476,056	(1,296,952)						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	255.16	656,600			553,007		553,007	(1,266,556)						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	248.61	6,068			6,129		6,129	(7,757)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2016	07/05/2019	8,604	2,138,849	248.58	95,852			96,854		96,854	(122,315)						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	263.59	48,518			17,904		17,904	(98,989)						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	248.38	297,661			302,994		302,994	(377,035)						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	248.34	1,531,927			1,561,374		1,561,374	(1,937,217)						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	259.6	214,964			116,052		116,052	(402,194)						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	258.35	767,792			458,992		458,992	(1,390,271)						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	256.65	840,091			567,901		567,901	(1,444,592)						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	269.72	1,142			243		243	(2,770)						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	257.98	1,121			780		780	(2,192)						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	249.41	60,612			65,120		65,120	(86,672)						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	264.74	4,893			1,891		1,891	(11,239)						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	264.6	34,992			13,709		13,709	(80,112)						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	249.33	243,532			262,513		262,513	(347,310)						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	255.56	4,550			3,696		3,696	(8,227)						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 Items(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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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	07/26/2016	07/19/2019	105,542	26,316,776	249.35	1,043,806			1,124,516		1,124,516	(1,489,978)						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	253.89	67,183			59,833		59,833	(114,570)						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	260.79	135,728			76,228		76,228	(287,288)						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	261.18	29,016			15,751		15,751	(61,952)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/26/2016	07/19/2019	60,538	15,688,467	259.15	372,310			238,012		238,012	(753,566)						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	258.44	41,536			27,972		27,972	(82,343)						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	257.79	507,476			357,999		357,999	(987,248)						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	248.09	8,532			8,881		8,881	(10,608)						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	257.25	1,546			1,068		1,068	(2,668)						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	268.94	390			94		94	(842)						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	257.42	22,697			15,519		15,519	(39,362)						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	248.03	74,348			77,519		77,519	(92,214)						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	264.06	10,018			4,075		4,075	(20,338)						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	263.5	124,479			53,410		53,410	(250,575)						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	248.09	195,895			203,900		203,900	(243,554)						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	253.27	29,316			25,129		25,129	(44,350)						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	254.88	88,533			70,114		70,114	(141,682)						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	262.95	14,125			6,366		6,366	(28,132)						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	248.21	1,768,262			1,834,175		1,834,175	(2,209,092)						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	253.46	495,225			420,772		420,772	(754,329)						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	258.61	32,001			20,232		20,232	(57,422)						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	259.79	276,098			160,556		160,556	(511,332)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	44,607	11,624,532	260.6	280,131			153,390		153,390	(529,881)						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	257.94	588,375			389,275		389,275	(1,036,600)						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	257.75	248,830			166,617		166,617	(435,830)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2016	08/09/2019	86,728	22,258,803	256.65	663,471			475,754		475,754	(1,124,351)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/02/2016	08/30/2019	1,697	423,154	249.3	17,160			18,473		18,473	(23,675)						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	258.12	15,001			10,925		10,925	(28,237)						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	257.97	56,776			41,723		41,723	(106,401)						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	249.27	4,568			4,918		4,918	(6,290)						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	264.26	87,966			40,923		40,923	(192,036)						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	249.26	31,939			34,418		34,418	(43,988)						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	253.59	157,450			144,756		144,756	(255,195)						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	256.03	62,465			51,143		51,143	(110,142)						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	263.31	144,626			72,913		72,913	(310,110)						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	249.19	439,536			474,735		474,735	(603,797)						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	254.03	365,973			330,270		330,270	(603,035)						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	259.01	203,501			140,183		140,183	(392,827)						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	260.63	80,989			50,066		50,066	(163,317)						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	261.72	163,612			93,380		93,380	(338,597)						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	259.06	80,512			55,318		55,318	(155,728)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/02/2016	08/30/2019	53,043	13,720,092	258.66	342,127			241,086		241,086	(654,300)						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	257.84	316,515			234,183		234,183	(590,326)						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	247.37	6,727			7,360		7,360	(8,153)						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	4,476	1,157,876	258.69	30,436			21,384		21,384	(54,447)						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	257.08	85,142			65,293		65,293	(145,445)						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	262.92	253,702			135,901		135,901	(503,815)						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	247.43	6,693			7,313		7,313	(8,130)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	47,321	11,971,623	252.99	423,992			389,993		389,993	(632,937)						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	255.08	28,170			23,777		23,777	(45,181)						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	262.62	294,402			161,028		161,028	(580,578)						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	248.54	85,362			90,656		90,656	(108,183)						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	253.89	166,671			147,911		147,911	(256,654)						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	258.13	672,464			487,637		487,637	(1,184,476)						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	260.85	47,427			29,262		29,262	(89,855)						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	260.98	55,999			34,258		34,258	(106,424)						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	257.68	28,651			21,281		21,281	(49,795)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2016	09/30/2019	22,425	5,782,369	257.85	158,996			117,026		117,026	(277,710)						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	256.32	142,697			113,645		113,645	(238,093)						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	258.69	27,247			21,258		21,258	(50,982)						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	248.57	4,779			5,383		5,383	(6,316)						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	249.48	17,477			19,252		19,252	(23,917)						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	257.77	35,296			28,790		28,790	(64,240)						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	249.5	12,889			14,192		14,192	(17,653)						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	264.25	107,097			60,203		60,203	(230,131)						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	253.67	237,525			229,893		229,893	(378,477)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	10/31/2019	30,867	8,128,874	263.35	155,262			92,640		92,640	(327,205)						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	249.56	237,120			260,503		260,503	(325,275)						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	253.99	5,800			5,552		5,552	(9,350)						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	258.99	246,631			189,289		189,289	(464,895)						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	258.77	565,936			439,347		439,347	(1,060,338)						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	260.12	119,771			86,622		86,622	(233,027)						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	260.88	120,578			83,558		83,558	(239,276)						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	262.4	90,227			57,205		57,205	(186,157)						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	258.38	18,449			14,622		14,622	(34,221)						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	255.05	503,024			462,018		462,018	(839,958)						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	261.65	10,684			5,726		5,726	(16,384)						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	249.39	35,192			31,567		31,567	(38,241)						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	250.85	125,398			107,801		107,801	(143,001)						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	265.71	86,200			35,624		35,624	(142,258)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/02/2016	11/29/2019	80,190	20,156,440	251.36	922,981			780,843		780,843	(1,069,960)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/02/2016	11/29/2019	7,556	1,981,274	262.22	52,890			27,417		27,417	(82,092)						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	260.4	817,398			470,483		470,483	(1,220,989)						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	261.14	345,693			190,765		190,765	(524,405)						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	261.04	55,129			30,618		30,618	(83,513)						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	254.01	191,454			147,738		147,738	(241,109)						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	259.99	238,691			140,304		140,304	(352,806)						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	256.91	1,727,757			1,182,938		1,182,938	(2,365,390)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	40,532	10,513,580	259.39	325,066			197,335		197,335	(474,038)						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	255.52	35,004			23,532		23,532	(41,177)						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	256.22	94,764			61,907		61,907	(113,559)						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	256.21	576,602			377,002		377,002	(691,087)						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	263.78	207,016			91,817		91,817	(291,864)						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	262.98	558,961			260,219		260,219	(777,713)						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	255.92	1,955,245			1,294,057		1,294,057	(2,326,048)						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	261.32	1,425,267			728,515		728,515	(1,920,895)						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	260.84	2,388,743			1,253,676		1,253,676	(3,190,087)						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	255.56	380			166		166	(633)						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	261.36	29,951			1,056		1,056	(64,039)						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	261.23	37,861			1,475		1,475	(80,792)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/17/2017	01/11/2019	5,779	1,508,601	261.07	37,849			1,662		1,662	(80,580)						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	261.72	5,134			136		136	(11,052)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/17/2017	01/10/2020	308	78,701	255.83	3,458			2,168		2,168	(3,809)						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	256.17	53,252			32,926		32,926	(59,150)						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	256.15	338,056			209,183		209,183	(375,292)						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	263.54	96,132			41,162		41,162	(124,562)						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	256.75	199,414			120,422		120,422	(224,861)						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	263.2	277,800			121,304		121,304	(357,838)						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	256.03	731			290		290	(1,252)						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	746,901			465,076		465,076	(826,143)						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 Items(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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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	87,062	22,851,931	262.48	728,706			331,384		331,384	(926,601)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/17/2017	01/10/2020	59,784	15,350,858	256.77	645,672			389,240		389,240	(727,795)						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	262.54	340,514			154,454		154,454	(433,798)						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	261.18	1,455,284			710,915		710,915	(1,807,558)						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	261.57	1,048,179			501,652		501,652	(1,312,111)						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	255.56	2,473			1,080		1,080	(4,118)						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	256.17	4,007			1,542		1,542	(6,917)						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	265.33	2,302			1		1	(5,036)						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	255.7	45,055			19,144		19,144	(75,652)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/17/2017	01/11/2019	1,731	444,389	256.74	14,626			4,909		4,909	(26,116)						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	261.26	17,622			671		671	(37,613)						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	264.06	5,363			13		13	(11,723)						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	257.22	13,399			3,985		3,985	(19,178)						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	257.25	753,795			388,328		388,328	(723,078)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/13/2017	02/07/2020	122,240	32,210,337	263.5	1,168,618			439,723		439,723	(1,252,724)						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	257.3	2,765,700			1,422,227		1,422,227	(2,656,810)						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	263.02	1,170,209			452,660		452,660	(1,246,302)						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	262.18	4,129,241			1,673,796		1,673,796	(4,343,776)						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	257.17	30,072			9,029		9,029	(42,981)						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	257.7	15,886			4,324		4,324	(23,193)						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	264.71	8,903			293		293	(15,125)						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	262.17	69,072			5,925		5,925	(114,335)						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/13/2017	02/08/2019	13,087	3,424,651	261.69	104,039			10,415		10,415	(170,672)						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	261.35	99,145			11,030		11,030	(161,661)						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	263.72	2,221			109		109	(3,749)						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	257.34	205,506			105,493		105,493	(197,578)						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	267.66	266,394			74,960		74,960	(275,493)						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	261.04	685,773			282,362		282,362	(654,381)						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	267.19	311,633			90,414		90,414	(321,130)						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	266.11	824,799			255,797		255,797	(840,655)						003
2.0 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	347.89	727			938		938	(177)						003
2.0 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	344.07	16,038			22,125		22,125	(2,549)						003
2.0 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	346.69	34,165			45,211		45,211	(7,260)						003
2.0 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	342.72	22,055			30,910		30,910	(3,019)						003
2.0 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	348.06	20,935			26,911		26,911	(5,173)						003
2.0 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	347.12	78,904			103,476		103,476	(17,574)						003
2.0 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	342.91	85,934			120,151		120,151	(12,008)						003
2.0 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	347.44	127,707			166,372		166,372	(29,468)						003
2.0 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	355.89	3,270			3,074		3,074	(1,782)						003
2.0 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	353.63	264,545			280,899		280,899	(116,937)						003
2.0 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	356.67	12,090			10,808		10,808	(7,046)						003
2.0 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	357.98	21,416			17,449		17,449	(13,887)						003
2.0 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	352.66	194,458			215,554		215,554	(78,080)						003
2.0 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	352.47	170,424			190,437		190,437	(67,142)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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)
2.0 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	354.76	16,041			16,073		16,073	(7,887)						003
2.0 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	353.17	40,061			43,454		43,454	(16,930)						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	260.87	6,995			1,100		1,100	(10,023)						003
2.0 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	355.01	86,758			85,760		85,760	(43,659)						003
2.0 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	352.03	123,309			140,239		140,239	(46,457)						003
2.0 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	346.61	465,149			539,444		539,444	(79,047)						003
2.0 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	347.07	811,585			935,879		935,879	(141,492)						003
2.0 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	354.59	809,336			831,956		831,956	(206,646)						003
2.0 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	346.03	1,299,406			1,517,494		1,517,494	(213,739)						003
2.0 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	354.23	775,276			801,952		801,952	(194,637)						003
2.0 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	352.98	2,222,612			2,351,522		2,351,522	(526,404)						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	261.27	14,802			2,133		2,133	(21,401)						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	265.7	16,537			710		710	(25,206)						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	265.24	6,709			334		334	(10,206)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/02/2017	02/28/2019	5,962	1,583,455	265.61	41,791			1,846		1,846	(63,649)						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	261.48	51,997			20,922		20,922	(49,929)						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	261.23	149,433			60,940		60,940	(143,026)						003
2.0 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	350.59	21,002			29,052		29,052	(7,851)						003
2.0 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	353.03	175,094			223,857		223,857	(83,003)						003
2.0 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	359.11	62,351			58,393		58,393	(48,846)						003
2.0 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	347.87	566,197			719,487		719,487	(112,840)						003
2.0 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	347.7	692,734			881,618		881,618	(136,732)						003

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2.0 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	355.61	1,132,999			1,293,694		1,293,694	(332,381)						003
2.0 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	347.58	2,104,506			2,682,469		2,682,469	(412,760)						003
2.0 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	355.05	957,314			1,102,997		1,102,997	(273,706)						003
2.0 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	353.9	2,758,298			3,238,094		3,238,094	(747,831)						003
2.0 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	348.07	15,474			22,733		22,733	(4,460)						003
2.0 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	347.51	18,894			28,062		28,062	(5,132)						003
2.0 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	356.76	4,920			5,312		5,312	(3,230)						003
2.0 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	347.69	72,900			107,894		107,894	(20,182)						003
2.0 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	362.47	4,026			2,903		2,903	(3,885)						003
2.0 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	353.59	357,222			447,489		447,489	(178,557)						003
2.0 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	354.6	122,640			147,273		147,273	(67,133)						003
2.0 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	7,588			7,630		7,630	(5,485)						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	261.12	1,438			345		345	(2,448)						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	265.53	126,868			50,559		50,559	(149,519)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	45,357	12,007,430	264.73	379,640			157,640		157,640	(441,964)						003
2.0 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	346.81	388			503		503	(85)						003
2.0 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	348.01	27,280			34,519		34,519	(6,745)						003
2.0 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	347.84	4,301			5,459		5,459	(1,044)						003
2.0 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	359.74	2,111			1,618		1,618	(1,419)						003
2.0 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	348.64	68,872			85,868		85,868	(18,136)						003
2.0 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	354.78	293,799			298,435		298,435	(136,941)						003
2.0 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	354.35	61,715			63,925		63,925	(27,756)						003

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2.0 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	358.34	1,448			1,217		1,217	(887)						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	267.64	284			18		18	(539)						003
2.0 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	353.26	68,902			74,662		74,662	(28,199)						003
2.0 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	348.18	174,437			196,566		196,566	(31,274)						003
2.0 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	348.39	249,162			280,054		280,054	(45,168)						003
2.0 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	356.38	647,527			643,862		643,862	(171,641)						003
2.0 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	348.38	784,938			882,646		882,646	(142,262)						003
2.0 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	355.81	512,809			515,057		515,057	(132,601)						003
2.0 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	354.61	1,417,244			1,453,237		1,453,237	(347,495)						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	265.15	2,876			323		323	(5,316)						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	266.29	3,480			302		302	(6,531)						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	265.95	4,363			410		410	(8,154)						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	260.74	40,999			20,615		20,615	(44,653)						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	260.08	121,848			63,055		63,055	(131,038)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/31/2020	18,280	4,869,685	266.4	141,484			53,791		53,791	(168,690)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2017	03/31/2020	20,066	5,218,098	260.05	206,878			107,125		107,125	(222,207)						003
2.0 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	348.95	93,298			127,110		127,110	(27,887)						003
2.0 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	354.72	99,839			114,376		114,376	(50,347)						003
2.0 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	360.15	21,474			18,678		18,678	(16,047)						003
2.0 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	349.48	32,262			38,540		38,540	(6,597)						003
2.0 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	349.11	361,521			433,571		433,571	(72,494)						003
2.0 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	349.16	383,506			459,594		459,594	(77,089)						003

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2.0 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	357.18	122,253			130,323		130,323	(35,834)						003
2.0 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	356.62	496,497			534,791		534,791	(142,197)						003
2.0 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	356.48	551,378			594,896		594,896	(156,853)						003
2.0 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	355.39	2,063,160			2,267,258		2,267,258	(559,746)						003
2.0 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	348.08	1,479			2,051		2,051	(405)						003
2.0 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	348.59	51,422			70,617		70,617	(14,842)						003
2.0 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	359.74	696			621		621	(506)						003
2.0 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	349.18	77,323			104,880		104,880	(23,650)						003
2.0 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	355.21	220,324			247,608		247,608	(115,703)						003
2.0 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	355.23	9,176			10,294		10,294	(4,822)						003
2.0 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	354.76	42,488			48,626		48,626	(21,509)						003
2.0 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	359.91	3,600			3,176		3,176	(2,648)						003
2.0 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	349.2	899			987		987	(222)						003
2.0 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	355.31	41,856			37,632		37,632	(17,157)						003
2.0 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	358.48	10,724			8,283		8,283	(5,461)						003
2.0 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	349.86	124,326			125,515		125,515	(21,805)						003
2.0 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	349.42	251,462			255,314		255,314	(43,151)						003
2.0 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	349.89	660,914			666,766		666,766	(116,053)						003
2.0 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	358.78	61,803			53,559		53,559	(15,942)						003
2.0 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	349.98	1,516,686			1,527,853		1,527,853	(267,426)						003
2.0 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	357.22	782,525			699,597		699,597	(190,018)						003
2.0 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	357.09	744,526			667,485		667,485	(179,910)						003

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Items(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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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)
2.0 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	355.96	2,103,834			1,925,517		1,925,517	(485,329)						003
2.0 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	350.39	78,288			83,308		83,308	(21,499)						003
2.0 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	349.07	8,772			9,654		9,654	(2,140)						003
2.0 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	350.3	68,415			72,951		72,951	(18,631)						003
2.0 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	350.95	85,136			89,208		89,208	(24,557)						003
2.0 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	355.46	294,580			263,044		263,044	(122,036)						003
2.0 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	357.35	926			758		758	(439)						003
2.0 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	356.3	103,362			88,950		88,950	(45,497)						003
2.0 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	358.8	6,050			4,594		4,594	(3,145)						003
2.0 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	352.49	34,877			34,286		34,286	(11,156)						003
2.0 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	358.11	96,492			75,318		75,318	(46,351)						003
2.0 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	352.82	48,549			46,344		46,344	(9,565)						003
2.0 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	352.53	224,006			214,715		214,715	(43,548)						003
2.0 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	352.66	426,504			407,982		407,982	(83,398)						003
2.0 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	360.94	1,966			1,612		1,612	(536)						003
2.0 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	352.85	47,420			45,233		45,233	(9,353)						003
2.0 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	360.72	137,238			113,022		113,022	(37,070)						003
2.0 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	352.62	1,044,700			1,000,528		1,000,528	(204,031)						003
2.0 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	360.55	540,289			446,804		446,804	(145,132)						003
2.0 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	359.95	406,275			340,098		340,098	(106,749)						003
2.0 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	352.39	1,803			1,777		1,777	(572)						003
2.0 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	359.38	118,081			100,067		100,067	(30,399)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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)
2.0 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	359.09	1,275,367			1,086,845		1,086,845	(324,701)						003
2.0 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	352.53	19,037			18,691		18,691	(6,110)						003
2.0 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	352.79	65,579			63,822		63,822	(21,484)						003
2.0 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	359.74	7,468			5,346		5,346	(3,962)						003
2.0 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	358.65	164,319			124,785		124,785	(81,665)						003
2.0 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	358.85	6,038			4,537		4,537	(3,038)						003
2.0 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	358.24	50,424			39,089		39,089	(24,415)						003
2.0 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	363.73	4,600			2,542		2,542	(2,984)						003
2.0 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	349.09	1,010,127			1,211,629		1,211,629	(202,330)						003
2.0 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	353.71	2,335			2,039		2,039	(741)						003
2.0 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	359.56	306,939			207,982		207,982	(142,602)						003
2.0 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	359.72	28,340			19,029		19,029	(13,275)						003
2.0 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	359.17	159,761			110,502		110,502	(72,624)						003
2.0 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	364.1	1,087			559		559	(630)						003
2.0 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	359.37	104,546			71,541		71,541	(48,050)						003
2.0 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	363.75	15,422			8,118		8,118	(8,794)						003
2.0 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	352.89	6,708			5,994		5,994	(1,225)						003
2.0 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	353.24	237,432			210,880		210,880	(43,996)						003
2.0 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	353.8	385,112			338,984		338,984	(73,107)						003
2.0 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	353.49	460,784			407,601		407,601	(86,309)						003
2.0 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	354.89	2,619			2,190		2,190	(906)						003
2.0 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	361.93	93,607			70,260		70,260	(24,142)						003

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2.0 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	353.24	356,845			316,938		316,938	(66,124)						003
2.0 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	361.6	310,375			234,709		234,709	(79,181)						003
2.0 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	353.71	1,701,013			1,499,765		1,499,765	(321,732)						003
2.0 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	361.53	648,052			490,743		490,743	(164,910)						003
2.0 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	361.2	638,676			487,269		487,269	(160,755)						003
2.0 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	359.92	6,175			4,843		4,843	(1,488)						003
2.0 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	360.55	420,415			325,399		325,399	(103,513)						003
2.0 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	359.9	2,137,240			1,676,840		1,676,840	(514,264)						003
2.0 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	353.84	101,974			88,670		88,670	(32,693)						003
2.0 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	354.86	7,937			6,648		6,648	(2,738)						003
2.0 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	353.58	74,300			65,180		65,180	(23,363)						003
2.0 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	363.53	4,782			2,555		2,555	(2,701)						003
2.0 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	353.35	104,221			92,174		92,174	(32,225)						003
2.0 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	360.76	59,296			37,633		37,633	(29,397)						003
2.0 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	367.84	3,877			1,496		1,496	(2,555)						003
2.0 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	354.56	11,328			9,201		9,201	(3,567)						003
2.0 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	361.4	52,950			31,508		31,508	(24,901)						003
2.0 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	364.43	4,702			2,325		2,325	(2,523)						003
2.0 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	355.18	28,099			23,244		23,244	(5,368)						003
2.0 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	355.75	151,044			123,698		123,698	(29,526)						003
2.0 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	355.27	447,788			370,005		370,005	(85,911)						003
2.0 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	355.2	131,476			108,723		108,723	(25,143)						003

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2.0 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	364.65	113,542			76,880		76,880	(30,121)						003
2.0 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	355.7	655,910			537,763		537,763	(127,995)						003
2.0 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	363.81	332,625			229,938		229,938	(86,085)						003
2.0 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	355.42	859,505			708,286		708,286	(165,885)						003
2.0 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	355.31	14,414			11,382		11,382	(4,770)						003
2.0 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	363.54	555,610			386,416		386,416	(142,563)						003
2.0 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	363.2	249,231			174,789		174,789	(63,304)						003
2.0 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	362.41	481,297			343,640		343,640	(119,202)						003
2.0 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	362.03	1,137,512			819,465		819,465	(278,393)						003
2.0 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	355.01	16,809			13,429		13,429	(5,456)						003
2.0 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	356.14	54,973			42,033		42,033	(19,211)						003
2.0 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	356.65	10,221			7,654		7,654	(3,689)						003
2.0 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	362.84	89,410			48,913		48,913	(44,925)						003
2.0 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	362.02	172,440			99,061		99,061	(83,517)						003
2.0 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	362.01	79,622			45,736		45,736	(38,519)						003
2.0 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	360.93	102,839			62,816		62,816	(47,271)						003
2.0 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	358.03	9,121			5,881		5,881	(3,133)						003
2.0 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	364.12	116,187			54,397		54,397	(53,217)						003
2.0 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	367.1	1,591			611		611	(807)						003
2.0 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	364.37	19,892			9,169		9,169	(9,197)						003
2.0 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	367.89	2,889			1,048		1,048	(1,499)						003
2.0 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	358.57	126,524			90,659		90,659	(24,945)						003

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2.0 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	358.08	483,841			350,123		350,123	(93,748)						003
2.0 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	425,408			308,286		308,286	(82,178)						003
2.0 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	357.86	76,468			55,592		55,592	(14,703)						003
2.0 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	367.04	247,682			145,315		145,315	(63,101)						003
2.0 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	358.22	798,608			576,436		576,436	(155,554)						003
2.0 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	358.42	23,062			14,617		14,617	(8,097)						003
2.0 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	366.4	718,147			428,434		428,434	(179,901)						003
2.0 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	358.17	581,952			420,297		420,297	(113,103)						003
2.0 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	366.06	859,994			517,758		517,758	(213,554)						003
2.0 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	365.79	162,085			98,236		98,236	(39,946)						003
2.0 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	364.65	1,395,169			870,816		870,816	(333,357)						003
2.0 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	364.55	612,753			383,430		383,430	(146,003)						003
2.0 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	358.16	32,873			21,088		21,088	(11,381)						003
2.0 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	358.04	47,011			30,313		30,313	(16,165)						003
2.0 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	369.39	335			108		108	(181)						003
2.0 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	357.51	8,255			5,446		5,446	(2,754)						003
2.0 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	365.15	203,895			89,427		89,427	(96,999)						003
2.0 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	364.43	106,126			48,712		48,712	(49,157)						003
2.0 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	364.5	150,932			68,989		68,989	(70,109)						003
2.0 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	357.55	38,080			29,773		29,773	(14,534)						003
2.0 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	365.19	12,281			6,676		6,676	(6,777)						003
2.0 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	363.08	5,406			3,301		3,301	(2,739)						003

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2.0 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	357.98	76,482			62,970		62,970	(16,474)						003
2.0 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	357.23	334,424			279,246		279,246	(70,097)						003
2.0 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	357.07	415,352			347,575		347,575	(86,479)						003
2.0 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	357.45	23,288			19,360		19,360	(4,919)						003
2.0 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	365.98	249,569			173,893		173,893	(69,754)						003
2.0 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	357.15	1,181,490			987,621		987,621	(246,819)						003
2.0 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	365.34	727,088			513,907		513,907	(199,392)						003
2.0 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	357.06	291,020			243,651		243,651	(60,589)						003
2.0 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	357.61	12,634			9,859		9,859	(4,840)						003
2.0 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	365.09	631,400			448,938		448,938	(171,927)						003
2.0 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	364.81	83,499			59,771		59,771	(22,558)						003
2.0 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	363.8	1,818,373			1,331,461		1,331,461	(476,520)						003
2.0 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	363.8	435,806			319,109		319,109	(114,207)						003
2.0 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	357.61	66,242			51,690		51,690	(25,380)						003
2.0 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	357.82	129,368			100,112		100,112	(50,159)						003
2.0 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	357.25	5,546			4,387		4,387	(2,081)						003
2.0 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	364.11	113,225			65,446		65,446	(59,910)						003
2.0 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	363.44	25,263			15,131		15,131	(12,991)						003
2.0 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	363.22	98,619			59,770		59,770	(50,244)						003
2.0 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	363.31	167,358			100,908		100,908	(85,561)						003
2.0 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	353.57	3,220			3,605		3,605	(1,180)						003
2.0 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	356.64	15,360			15,794		15,794	(6,924)						003

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2.0 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	351.41	74,094			80,433		80,433	(14,384)						003
2.0 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	351.63	205,069			222,055		222,055	(40,212)						003
2.0 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	351.97	339,661			366,254		366,254	(67,626)						003
2.0 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	351.02	31,519			34,363		34,363	(6,009)						003
2.0 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	358.63	6,273			6,156		6,156	(1,646)						003
2.0 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	359.79	208,609			200,938		200,938	(57,188)						003
2.0 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	350.94	721,899			788,104		788,104	(137,184)						003
2.0 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	359.09	666,349			649,421		649,421	(177,993)						003
2.0 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	351.72	69,394			75,059		75,059	(13,663)						003
2.0 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	351.23	428			505		505	(132)						003
2.0 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	358.9	497,476			486,417		486,417	(131,956)						003
2.0 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	359.16	12,672			12,329		12,329	(3,392)						003
2.0 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	356.86	8,193			8,271		8,271	(2,008)						003
2.0 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	357.48	1,265,268			1,264,832		1,264,832	(317,645)						003
2.0 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	357.02	118,900			119,706		119,706	(29,315)						003
2.0 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	351.42	30,965			36,437		36,437	(9,705)						003
2.0 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	351.4	44,318			52,169		52,169	(13,868)						003
2.0 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	351.23	4,340			5,126		5,126	(1,340)						003
2.0 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	358.29	48,519			47,254		47,254	(24,205)						003
2.0 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	358.93	14,211			13,538		13,538	(7,365)						003
2.0 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	356.82	28,891			29,540		29,540	(13,172)						003
2.0 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	356.63	93,773			96,499		96,499	(42,262)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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)
2.0 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	349.79	1,234			1,272		1,272	(286)						003
2.0 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	359.8	32,424			25,153		25,153	(14,212)						003
2.0 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	359.61	5,372			4,196		4,196	(2,331)						003
2.0 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	358.65	68,901			55,798		55,798	(28,405)						003
2.0 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	359.13	73,262			58,306		58,306	(31,003)						003
2.0 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	362.21	6,451			4,534		4,534	(3,186)						003
2.0 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	359.83	3,340			2,587		2,587	(1,466)						003
2.0 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	360.16	5,592			4,280		4,280	(2,499)						003
2.0 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	351.4	25,152			23,925		23,925	(4,223)						003
2.0 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	353.27	93,509			86,733		86,733	(17,007)						003
2.0 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	353.53	280,438			259,126		259,126	(51,553)						003
2.0 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	352.1	5,979			5,865		5,865	(1,634)						003
2.0 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	365.51	77,582			57,894		57,894	(21,769)						003
2.0 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	353.66	375,780			346,561		346,561	(69,447)						003
2.0 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	352.38	388,710			364,845		364,845	(68,069)						003
2.0 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	352.97	8,279			7,712		7,712	(1,487)						003
2.0 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	353.38	366,926			339,772		339,772	(67,035)						003
2.0 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	362.34	294,366			234,561		234,561	(74,934)						003
2.0 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	362.54	286,287			227,294		227,294	(73,370)						003
2.0 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	361.73	195,402			157,640		157,640	(48,785)						003
2.0 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	353.48	1,057,366			977,926		977,926	(194,017)						003
2.0 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	360.97	935,859			765,897		765,897	(227,771)						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 Items(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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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)
2.0 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	354.39	29,161			26,990		26,990	(9,303)						003
2.0 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	353.9	96,282			88,479		88,479	(17,968)						003
2.0 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	360.84	763,063			626,088		626,088	(184,926)						003
2.0 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	359.9	11,856			9,896		9,896	(2,781)						003
2.0 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	360.75	591,319			485,821		485,821	(142,818)						003
2.0 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	359.46	1,990,749			1,674,735		1,674,735	(459,875)						003
2.0 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	358.76	136,518			116,268		116,268	(30,759)						003
2.0 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	367.74	624			332		332	(383)						003
2.0 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	352.67	38,371			37,143		37,143	(10,918)						003
2.0 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	350.39	3,887			3,958		3,958	(940)						003
2.0 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	352.51	72,496			70,446		70,446	(20,400)						003
2.0 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	361.53	58,560			42,369		42,369	(27,992)						003
2.0 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	359.83	92,199			71,424		71,424	(40,467)						003
2.0 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	354.83	1,401			1,177		1,177	(412)						003
2.0 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	362.06	97,521			63,680		63,680	(42,050)						003
2.0 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	361.68	90,070			59,784		59,784	(38,192)						003
2.0 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	360.91	62,122			42,535		42,535	(25,407)						003
2.0 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	360.82	31,763			21,821		21,821	(12,932)						003
2.0 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	363.98	8,694			5,219		5,219	(4,073)						003
2.0 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	364.71	4,192			2,430		2,430	(2,020)						003
2.0 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	355.54	46,075			38,534		38,534	(8,438)						003
2.0 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	355.43	244,944			205,236		205,236	(44,675)						003

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1 Description	2 Description of Items(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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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)
2.0 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	355.41	368,956			309,230		309,230	(67,241)						003
2.0 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	367.36	210,974			140,423		140,423	(56,656)						003
2.0 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	355.15	22,573			18,797		18,797	(6,757)						003
2.0 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	355.23	210,726			177,059		177,059	(38,127)						003
2.0 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	355.22	186,729			156,968		156,968	(33,782)						003
2.0 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	355.36	816,299			684,416		684,416	(148,420)						003
2.0 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	364.45	461,454			327,460		327,460	(114,215)						003
2.0 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	363.57	197,728			142,966		142,966	(47,688)						003
2.0 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	363.5	379,168			274,497		274,497	(91,238)						003
2.0 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	355.11	796,526			670,388		670,388	(143,423)						003
2.0 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	363.25	559,042			406,769		406,769	(133,492)						003
2.0 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	362.54	300,047			221,561		221,561	(70,120)						003
2.0 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	362.55	1,107,559			817,415		817,415	(258,829)						003
2.0 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	355.13	13,000			10,831		10,831	(3,887)						003
2.0 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	361.82	1,373,123			1,027,950		1,027,950	(313,513)						003
2.0 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	355.48	24,711			20,379		20,379	(7,543)						003
2.0 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	354.82	8,599			7,224		7,224	(2,522)						003
2.0 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	354.96	80,535			67,395		67,395	(23,818)						003
2.0 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	362.56	81,131			51,913		51,913	(35,804)						003
2.0 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	367.39	1,210			613		613	(642)						003
2.0 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	367.02	26,550			13,704		13,704	(13,920)						003
2.0 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	355.89	4,425			3,508		3,508	(1,311)						003

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1 Description	2 Description of Items(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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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)
2.0 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	355.95	309,986			250,885		250,885	(55,571)						003
2.0 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	367.99	164,769			105,349		105,349	(43,140)						003
2.0 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	356.9	13,201			10,521		10,521	(2,452)						003
2.0 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	355.85	1,018,758			825,723		825,723	(181,924)						003
2.0 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	365.22	645,078			438,923		438,923	(156,774)						003
2.0 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	364.69	2,051			1,411		1,411	(491)						003
2.0 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	364.46	481,959			333,234		333,234	(114,591)						003
2.0 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	356.27	145,719			117,315		117,315	(26,432)						003
2.0 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	364.38	118,465			82,058		82,058	(28,105)						003
2.0 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	364.94	8,882			6,079		6,079	(2,142)						003
2.0 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	355.48	13,085			10,492		10,492	(3,784)						003
2.0 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	363.46	1,297,484			915,953		915,953	(299,533)						003
2.0 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	363.22	118,812			84,269		84,269	(27,225)						003
2.0 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	356.05	27,941			22,050		22,050	(8,355)						003
2.0 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	363.27	66,197			40,330		40,330	(28,267)						003
2.0 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	362.69	54,356			33,918		33,918	(22,639)						003
2.0 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	362.57	110,703			69,490		69,490	(45,913)						003
2.0 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	364.24	4,932			2,879		2,879	(2,189)						003
2.0 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	356.55	61,814			49,531		49,531	(11,328)						003
2.0 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	356.06	265,727			214,652		214,652	(47,826)						003
2.0 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	356.26	6,586			5,348		5,348	(2,008)						003
2.0 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	355.5	71,661			59,645		59,645	(12,712)						003

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2.0 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	355.96	352,858			291,668		291,668	(63,691)						003
2.0 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	355.61	410,493			341,258		341,258	(73,156)						003
2.0 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	367.71	243,370			161,533		161,533	(63,810)						003
2.0 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	355.07	1,322			1,108		1,108	(230)						003
2.0 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	355.78	1,031,836			855,545		855,545	(185,060)						003
2.0 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	364.72	788,651			557,961		557,961	(190,457)						003
2.0 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	365.94	11,418			7,871		7,871	(2,852)						003
2.0 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	364.26	649,843			464,055		464,055	(154,841)						003
2.0 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	354.55	30,188			25,495		25,495	(5,167)						003
2.0 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	28,609			24,030		24,030	(8,114)						003
2.0 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	364.53	5,273			3,743		3,743	(1,266)						003
2.0 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	362.25	6,959			5,168		5,168	(1,560)						003
2.0 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	363.07	1,991,233			1,455,135		1,455,135	(457,634)						003
2.0 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	361.95	38,307			28,596		28,596	(8,502)						003
2.0 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	370.77	293			132		132	(162)						003
2.0 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	356.15	53,707			43,752		43,752	(16,279)						003
2.0 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	354.53	12,035			10,237		10,237	(3,321)						003
2.0 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	362.99	78,115			50,669		50,669	(33,235)						003
2.0 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	366.01	1,252			715		715	(600)						003
2.0 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	362.54	103,826			68,544		68,544	(43,333)						003
2.0 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	362.36	126,265			83,873		83,873	(52,248)						003
2.0 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	360.26	15,528			10,490		10,490	(5,298)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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)
2.0 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	369.6	2,202			1,007		1,007	(1,066)						003
2.0 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	370.76	2,968			1,280		1,280	(1,482)						003
2.0 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	8,662			6,362		6,362	(1,684)						003
2.0 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	20,756			15,519		15,519	(3,905)						003
2.0 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	360.14	18,163			13,312		13,312	(3,550)						003
2.0 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	360.13	182,939			134,058		134,058	(35,727)						003
2.0 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	359.76	435,436			321,121		321,121	(83,997)						003
2.0 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	371.41	316,612			182,854		182,854	(84,157)						003
2.0 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	377.98	9,130			4,426		4,426	(2,751)						003
2.0 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	360.04	27,581			20,245		20,245	(5,371)						003
2.0 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	360.09	14,890			10,124		10,124	(5,043)						003
2.0 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	369.6	65,100			39,255		39,255	(16,597)						003
2.0 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	359.84	853,146			628,445		628,445	(165,052)						003
2.0 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	368.92	689,904			422,518		422,518	(172,989)						003
2.0 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	369.18	51,753			31,520		31,520	(13,065)						003
2.0 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	368.21	629,791			392,086		392,086	(155,208)						003
2.0 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	367.62	172,326			108,727		108,727	(41,846)						003
2.0 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	367.2	1,699,180			1,082,046		1,082,046	(408,163)						003
2.0 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	360.07	5,278			3,591		3,591	(1,786)						003
2.0 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	359.55	73,829			51,099		51,099	(24,371)						003
2.0 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	366.9	133,717			69,620		69,620	(59,549)						003
2.0 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	368.8	10,219			4,862		4,862	(4,828)						003

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1 Description	2 Description of Items(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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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)
2.0 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	366.82	74,670			39,017		39,017	(33,164)						003
2.0 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	366.65	3,334			1,754		1,754	(1,472)						003
2.0 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	365.12	105,793			59,485		59,485	(44,218)						003
2.0 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	355.29	1,719			1,660		1,660	(551)						003
2.0 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	362.51	42,185			33,421		33,421	(19,679)						003
2.0 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	364.82	17,701			12,945		12,945	(9,124)						003
2.0 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	355.53	11,475			10,691		10,691	(2,234)						003
2.0 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	355.92	52,746			48,875		48,875	(10,423)						003
2.0 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	356.21	84,161			77,689		77,689	(16,818)						003
2.0 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	356.73	250,507			229,636		229,636	(51,060)						003
2.0 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	368.27	103,720			78,106		78,106	(30,671)						003
2.0 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	374.47	49,556			32,497		32,497	(17,010)						003
2.0 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	356.58	190,479			174,913		174,913	(38,593)						003
2.0 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	365.71	161,266			127,650		127,650	(44,366)						003
2.0 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	355.68	12,061			11,548		11,548	(3,954)						003
2.0 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	356.48	671,253			617,415		617,415	(135,527)						003
2.0 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	365.87	314,069			279,639		279,639	(97,943)						003
2.0 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	364.57	168,939			136,645		136,645	(44,947)						003
2.0 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	364.85	294,090			236,644		236,644	(78,905)						003
2.0 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	363.76	274,019			224,782		224,782	(71,083)						003
2.0 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	364.04	819,847			669,018		669,018	(214,470)						003
2.0 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	357.09	9,918			9,186		9,186	(3,524)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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)
2.0 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	355.4	2,959			2,851		2,851	(954)						003
2.0 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	355.56	16,482			15,830		15,830	(5,369)						003
2.0 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	356.73	24,180			22,590		22,590	(8,418)						003
2.0 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	363.03	118,857			92,552		92,552	(56,753)						003
2.0 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	365.53	14,735			10,497		10,497	(7,816)						003
2.0 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	362.42	56,141			44,627		44,627	(26,092)						003
2.0 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	354.13	11,039			10,316		10,316	(3,051)						003
2.0 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	366.47	2,775			1,812		1,812	(1,388)						003
2.0 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	361.57	30,100			23,263		23,263	(12,291)						003
2.0 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	361.46	103,808			80,533		80,533	(42,196)						003
2.0 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	360.57	38,603			30,760		30,760	(15,054)						003
2.0 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	355.46	2,292			2,039		2,039	(419)						003
2.0 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	354.76	204,257			183,369		183,369	(36,320)						003
2.0 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	354.79	111,855			100,416		100,416	(19,920)						003
2.0 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	354.56	326,734			294,166		294,166	(57,666)						003
2.0 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	366.6	113,351			84,086		84,086	(29,883)						003
2.0 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	372.12	77,107			50,935		50,935	(23,383)						003
2.0 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	354.56	3,595			3,330		3,330	(1,019)						003
2.0 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	354.73	556,419			499,847		499,847	(98,853)						003
2.0 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	364.07	375,388			291,719		291,719	(91,895)						003
2.0 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	354.58	578,880			521,062		521,062	(102,251)						003
2.0 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	363.78	379,602			296,544		296,544	(92,120)						003

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1 Description	2 Description of Items(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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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)
2.0 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	363.39	278,964			219,436		219,436	(66,895)						003
2.0 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	362.93	467,225			370,764		370,764	(110,538)						003
2.0 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	362.19	854,764			686,472		686,472	(197,425)						003
2.0 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	361.96	959,807			773,941		773,941	(220,096)						003
2.0 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	354.51	2,415			2,240		2,240	(682)						003
2.0 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	354.32	10,627			9,889		9,889	(2,969)						003
2.0 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	355.14	22,530			20,603		20,603	(6,604)						003
2.0 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	354.51	41,938			38,892		38,892	(11,858)						003
2.0 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	354.06	23,132			21,639		21,639	(6,366)						003
2.0 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	361.65	109,669			84,531		84,531	(44,940)						003
2.0 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	363.29	73,750			53,955		53,955	(32,503)						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	262.38	3,922			743		743	(5,263)						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	263.25	7,824			1,306		1,306	(10,711)						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	264.15	1,448			344		344	(1,804)						003
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	265.25	159,793			34,155		34,155	(203,485)						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	265.02	112,365			24,566		24,566	(142,431)						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	264.21	71,832			16,980		16,980	(89,586)						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	266.44	18,391			3,477		3,477	(23,910)						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	257.13	14,122			7,158		7,158	(10,984)						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	260.06	101,954			34,336		34,336	(115,310)						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	259.52	50,210			17,599		17,599	(55,937)						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	259.92	2,559			1,181		1,181	(2,097)						003

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1 Description	2 Description of Items(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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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	10/05/2017	07/31/2020	298	78,842	264.51	3,234			1,250		1,250	(2,851)						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	259.3	1,469			523		523	(1,626)						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	266.4	74,260			15,816		15,816	(93,409)						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	268.15	225,303			40,476		40,476	(291,102)						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	270.36	36,667			5,214		5,214	(48,675)						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	260.97	43,516			14,503		14,503	(48,882)						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	261.45	111,475			35,849		35,849	(126,595)						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	264.76	9,139			3,495		3,495	(8,080)						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	261.56	44,079			14,063		14,063	(50,196)						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	260.87	8,115			2,722		2,722	(9,088)						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	259.78	1,831			630		630	(2,054)						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	266.98	61,400			20,696		20,696	(57,007)						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	258.29	35,563			16,605		16,605	(29,896)						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	263.22	199,453			75,611		75,611	(183,427)						003
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	259.13	6,588			3,029		3,029	(5,523)						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	264.15	1,198			218		218	(1,601)						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	264.24	29,809			10,769		10,769	(27,854)						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	264.06	22,558			8,217		8,217	(21,011)						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	259.75	27,640			12,405		12,405	(23,437)						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	259.09	134,311			60,780		60,780	(114,704)						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	259.22	79,607			35,836		35,836	(68,153)						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	265.55	6,026			2,107		2,107	(5,614)						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	1,999	530,823	265.49	20,194			7,079		7,079	(18,794)						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	267.55	9,383			3,080		3,080	(8,776)						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	266.85	3,751			572		572	(5,083)						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	266.61	9,730			1,529		1,529	(13,127)						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	267.09	5,252			777		777	(7,138)						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	261.94	1,046			276		276	(1,284)						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	262.09	1,114			289		289	(1,373)						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	265.12	25,663			9,153		9,153	(23,761)						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	258.14	624			228		228	(690)						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	264.57	69,138			25,310		25,310	(63,539)						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	267.23	147,153			28,947		28,947	(187,515)						003
2.0 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	356.76	7,697			6,130		6,130	(2,173)						003
2.0 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	357.98	19,179			15,180		15,180	(3,491)						003
2.0 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	357.92	153,502			121,588		121,588	(27,874)						003
2.0 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	357.32	51,327			41,026		41,026	(9,127)						003
2.0 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	357.46	404,468			322,498		322,498	(72,253)						003
2.0 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	369.54	63,812			40,848		40,848	(16,301)						003
2.0 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	375.07	163,159			92,009		92,009	(47,083)						003
2.0 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	357.58	953,631			759,186		759,186	(171,112)						003
2.0 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	367.34	515,968			345,831		345,831	(124,700)						003
2.0 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	357.17	279,138			223,625		223,625	(49,379)						003
2.0 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	366.85	181,581			122,959		122,959	(43,338)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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)
2.0 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	359.1	11,894			8,915		8,915	(3,776)						003
2.0 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	366.21	587,387			402,625		402,625	(137,726)						003
2.0 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	366.69	114,771			77,971		77,971	(27,277)						003
2.0 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	365.08	1,374,785			963,190		963,190	(312,434)						003
2.0 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	364.88	475,680			334,512		334,512	(107,486)						003
2.0 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	357.91	49,742			38,488		38,488	(14,897)						003
2.0 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	364.52	105,693			66,915		66,915	(42,447)						003
2.0 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	366.05	61,318			36,729		36,729	(26,069)						003
2.0 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	365.57	27,459			16,746		16,746	(11,476)						003
2.0 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	364.07	112,236			72,169		72,169	(44,287)						003
2.0 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	363.46	16,112			10,585		10,585	(6,209)						003
2.0 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	365.05	896			557		557	(367)						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	276.76	794			218		218	(881)						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	274.16	40,563			19,285		19,285	(29,881)						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	272.72	203,802			101,193		101,193	(145,833)						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	276.58	1,807			502		502	(2,000)						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	272.64	11,613			4,235		4,235	(11,830)						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	273.29	7,198			2,516		2,516	(7,457)						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	277.98	7,670			3,212		3,212	(6,043)						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	265.29	12,973			7,852		7,852	(7,893)						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	266.31	17,289			10,214		10,214	(10,774)						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	266.67	89,062			52,173		52,173	(55,974)						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 Items(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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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)
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	274.39	55,236			26,060		26,060	(40,851)						003
2.0 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	358.76	10,827			7,201		7,201	(2,887)						003
2.0 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	367.31	6,269			3,136		3,136	(2,334)						003
2.0 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	366.77	9,554			4,881		4,881	(3,495)						003
2.0 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	369.26	1,770			818		818	(700)						003
2.0 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	358.33	19,105			13,547		13,547	(3,122)						003
2.0 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	358.94	161,131			113,124		113,124	(26,863)						003
2.0 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	358.91	3,164			2,222		2,222	(527)						003
2.0 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	359.07	488,515			342,160		342,160	(81,770)						003
2.0 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	370.52	33,677			18,854		18,854	(7,700)						003
2.0 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	376.51	132,841			64,303		64,303	(34,201)						003
2.0 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	359.04	782,812			548,716		548,716	(130,940)						003
2.0 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	359.96	23,129			14,871		14,871	(6,513)						003
2.0 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	368.49	652,265			381,767		381,767	(142,228)						003
2.0 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	359.11	37,392			26,173		26,173	(6,267)						003
2.0 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	367.86	48,629			28,851		28,851	(10,444)						003
2.0 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	367.8	651,142			386,937		386,937	(139,683)						003
2.0 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	366.93	12,062			7,296		7,296	(2,531)						003
2.0 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	366.56	1,615,627			984,909		984,909	(335,848)						003
2.0 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	365.57	221,317			137,695		137,695	(44,849)						003
2.0 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	359.06	45,750			30,191		30,191	(12,375)						003
2.0 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	373.92	1,569			587		587	(696)						003

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2.0 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	358.5	11,344			7,602		7,602	(2,989)						003
2.0 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	365.67	131,575			70,060		70,060	(46,379)						003
2.0 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	367.99	142,203			69,303		69,303	(54,121)						003
2.0 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	365.92	222,977			117,683		117,683	(79,310)						003
2.0 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	365.15	17,646			9,578		9,578	(6,110)						003
2.0 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	363.25	8,051			5,546		5,546	(2,984)						003
2.0 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	379.74	156,944			81,547		81,547	(48,552)						003
2.0 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	362.6	636,577			475,096		475,096	(132,306)						003
2.0 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	371.87	581,658			363,925		363,925	(154,465)						003
2.0 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	371.37	601,734			380,434		380,434	(157,950)						003
2.0 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	369.66	1,504,239			985,405		985,405	(379,195)						003
2.0 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	360.13	14,519			10,917		10,917	(4,705)						003
2.0 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	361.81	32,823			23,586		23,586	(11,461)						003
2.0 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	368.93	77,130			43,920		43,920	(35,132)						003
2.0 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	371.04	40,071			21,035		21,035	(19,460)						003
2.0 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	368.96	89,398			50,847		50,847	(40,757)						003
2.0 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	363.54	3,973			2,919		2,919	(849)						003
2.0 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	362.4	163,626			122,469		122,469	(33,786)						003
2.0 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	362.08	228,235			171,796		171,796	(46,685)						003
2.0 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	361.56	20,582			13,266		13,266	(6,136)						003
2.0 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	360.77	116,770			81,800		81,800	(20,564)						003
2.0 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	359.72	537,015			382,727		382,727	(91,549)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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)
2.0 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	378.18	167,952			81,952		81,952	(44,577)						003
2.0 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	360.42	1,197,234			843,685		843,685	(208,619)						003
2.0 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	369.98	795,120			469,001		469,001	(179,372)						003
2.0 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	369.31	570,245			340,947		340,947	(126,594)						003
2.0 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	368.2	2,022,264			1,236,975		1,236,975	(437,174)						003
2.0 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	362.43	10,188			6,402		6,402	(3,145)						003
2.0 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	361.14	38,839			25,329		25,329	(11,377)						003
2.0 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	375.42	11,772			4,555		4,555	(5,386)						003
2.0 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	368.02	160,123			83,845		83,845	(60,372)						003
2.0 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	369.1	150,564			75,813		75,813	(58,716)						003
2.0 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	367.54	1,443			769		769	(535)						003
2.0 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	367.47	152,737			81,538		81,538	(56,565)						003
2.0 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	358.45	13,751			9,991		9,991	(2,250)						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	260.65	13,939			6,736		6,736	(7,516)						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	261.69	139,388			71,655		71,655	(60,828)						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	269.57	26,230			10,759		10,759	(13,387)						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	269.91	153,911			62,433		62,433	(79,015)						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	267.92	287,039			124,040		124,040	(142,208)						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	262.42	10,877			4,867		4,867	(6,209)						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	271.79	15,650			4,026		4,026	(11,368)						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	267.97	18,599			6,187		6,187	(12,421)						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	268.34	19,827			6,446		6,446	(13,363)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/28/2017	09/27/2019	1,335	360,097	269.75	15,035			4,462		4,462	(10,475)						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	274.04	123,927			43,536		43,536	(67,950)						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	261.87	43,341			22,180		22,180	(18,989)						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	262.22	37,167			18,853		18,853	(16,408)						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	257.78	1,425			633		633	(587)						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	270.94	16,532			5,201		5,201	(7,168)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/30/2017	08/31/2020	2,552	661,175	259.07	61,184			28,302		28,302	(21,602)						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	259.86	58,670			26,570		26,570	(21,048)						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	259.44	124,666			57,101		57,101	(44,347)						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	268.1	13,274			4,642		4,642	(5,526)						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	265.94	206,051			77,634		77,634	(82,814)						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	260.15	70,309			31,589		31,589	(25,371)						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	266.84	6,594			2,410		2,410	(2,691)						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	267.52	186,916			66,719		66,719	(77,112)						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	265.38	357,438			137,190		137,190	(142,289)						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	259.3	9,628			4,009		4,009	(4,161)						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	265.1	2,506			971		971	(993)						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	264.76	49,227			19,278		19,278	(19,383)						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	258.07	4,399			1,932		1,932	(1,830)						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	267.46	718			188		188	(385)						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	267.1	5,684			1,522		1,522	(3,022)						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	267.81	20,197			5,142		5,142	(10,899)						003

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Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG BFM8T61CT2L1QCEMIK50	11/30/2017	08/30/2019	7,652	2,024,390	264.54	136,314			43,089		43,089	(68,289)						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	266.72	22,563			6,199		6,199	(11,898)						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	260.06	2,892			1,303		1,303	(1,042)						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	256.47	8,545			4,169		4,169	(3,693)						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	258.44	26,180			12,809		12,809	(10,041)						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	265.53	83,062			32,747		32,747	(37,019)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG BFM8T61CT2L1QCEMIK50	12/05/2017	06/30/2020	352	90,672	257.35	8,393			4,224		4,224	(3,137)						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	257.74	189,525			94,446		94,446	(71,507)						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	257.85	104,651			52,003		52,003	(39,588)						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	264.43	83,906			34,335		34,335	(36,615)						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	264.34	20,048			8,229		8,229	(8,733)						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	266.11	86,594			33,456		33,456	(39,009)						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	263.57	267,290			112,500		112,500	(114,658)						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	263.08	148,318			63,411		63,411	(62,991)						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	256.39	4,726			2,326		2,326	(1,999)						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	267.68	4,463			1,165		1,165	(2,657)						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	259.43	6,689			2,894		2,894	(3,140)						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	268.01	1,191			303		303	(714)						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	262.7	12,401			4,524		4,524	(6,462)						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	264.24	34,859			11,584		11,584	(19,005)						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	262.69	44,746			16,332		16,332	(23,308)						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	270.7	50,678			16,790		16,790	(23,923)						003

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Description	Description of Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	07/31/2020	874	224,817	257.31	20,970			10,605		10,605	(7,626)						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	257.95	2,245			1,117		1,117	(828)						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	257.33	142,676			72,120		72,120	(51,910)						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	263.86	163,140			68,726		68,726	(68,299)						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	264.58	154,421			63,584		63,584	(65,565)						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	263.38	306,388			131,010		131,010	(127,054)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	06/28/2019	3,212	830,676	258.61	67,104			29,787		29,787	(31,396)						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	265.62	418			120		120	(246)						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	264.4	7,694			2,425		2,425	(4,371)						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	263.39	29,821			10,079		10,079	(16,431)						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	266.28	7,727			2,112		2,112	(4,627)						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	262.84	8,354			2,927		2,927	(4,523)						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	264.34	7,308			2,313		2,313	(4,144)						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	258.39	2,046			1,003		1,003	(784)						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	257.91	23,598			11,708		11,708	(8,940)						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	258.1	75,157			37,266		37,266	(27,829)						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	258.07	122,628			60,851		60,851	(45,376)						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	265.13	52,950			21,417		21,417	(22,722)						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	257.95	3,812			1,898		1,898	(1,407)						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	266.73	29,448			11,288		11,288	(13,017)						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	266.87	32,269			12,310		12,310	(14,300)						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	264.44	105,238			43,527		43,527	(44,561)						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/06/2017	09/30/2019	69	18,354	264.54	733			165		165	(714)						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	269.58	276,812			39,986		39,986	(288,850)						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	264.23	5,078			1,778		1,778	(3,693)						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	269.58	1,336			373		373	(1,026)						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	269.23	30,785			5,111		5,111	(31,183)						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	266.8	45,554			9,262		9,262	(44,794)						003
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	268.39	50,178			8,950		8,950	(50,328)						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	266.68	153,018			31,381		31,381	(150,073)						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	147,387			17,232		17,232	(154,138)						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	276.68	86,306			6,862		6,862	(91,628)						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	272.21	1,982			250		250	(2,062)						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	264.15	6,408			1,489		1,489	(6,202)						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	272.59	205,399			25,023		25,023	(214,409)						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	272.63	448,884			54,422		54,422	(468,275)						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	269.58	5,457			1,567		1,567	(4,125)						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	271.44	1,572			238		238	(1,591)						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	270.81	2,107			337		337	(2,117)						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	271.63	21,777			3,248		3,248	(22,061)						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	281.6	12,004			659		659	(12,499)						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	271.11	102,563			15,975		15,975	(103,338)						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	270.6	247,417			40,240		40,240	(248,215)						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	279.92	36,219			2,400		2,400	(37,812)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	1,010	265,975	263.23	11,428			2,848		2,848	(10,868)						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	279.13	147,595			10,665		10,665	(154,294)						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	277.08	183,322			16,388		16,388	(190,958)						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	277.17	416,011			36,849		36,849	(433,419)						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	275.11	4,487			1,034		1,034	(3,457)						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	274.82	1,181			98		98	(1,277)						003
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	263.41	82,181			20,216		20,216	(78,463)						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	263.24	108,468			27,020		27,020	(103,211)						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	268.52	157,734			25,203		25,203	(162,666)						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	272.73	59,983			6,263		6,263	(64,204)						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	269.47	164,284			23,988		23,988	(171,251)						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	247.07	16,777			11,038		11,038	(5,138)						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	248.56	11,473			7,328		7,328	(3,707)						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	248.35	15,520			9,956		9,956	(4,976)						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	242.35	10,101			6,836		6,836	(2,582)						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	241.8	50,751			34,595		34,595	(12,782)						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	241.54	27,557			18,847		18,847	(6,892)						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	246.98	64,029			40,382		40,382	(18,644)						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	243.22	5,266			3,668		3,668	(1,419)						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	252.66	22,098			12,585		12,585	(8,394)						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	252.96	11,230			6,332		6,332	(4,321)						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	246.24	5,593			3,718		3,718	(1,663)						003

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Description	Description of Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	02/28/2019	527	136,855	259.53	10,154			4,076		4,076	(5,335)						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	249.38	15,276			9,206		9,206	(4,719)						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	249.36	12,870			7,759		7,759	(3,973)						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	246.07	126,988			81,168		81,168	(35,689)						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	253.33	29,898			16,545		16,545	(10,334)						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	253.27	94,079			52,136		52,136	(32,462)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	02/28/2020	4,907	1,229,814	250.63	140,361			82,488		82,488	(44,932)						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	252.29	37,036			21,228		21,228	(13,721)						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	249.95	4,887			2,991		2,991	(1,649)						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	253.46	15,407			8,493		8,493	(5,996)						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	256.74	19,626			9,413		9,413	(8,832)						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	257.84	42,083			19,032		19,032	(19,915)						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	256.21	27,974			13,768		13,768	(12,288)						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	259.54	66,411			27,034		27,034	(33,966)						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	251.32	25,819			14,953		14,953	(8,351)						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	250.01	107,850			64,142		64,142	(33,633)						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	249.81	309,182			184,601		184,601	(95,880)						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	257.54	116,191			57,798		57,798	(44,475)						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	257.25	93,101			46,690		46,690	(35,372)						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	255.15	406,499			215,530		215,530	(146,106)						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	256.84	60,077			28,757		28,757	(26,716)						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	256.41	15,276			7,461		7,461	(6,669)						003

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Description	Description of Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	04/26/2019	293	76,393	260.3	5,570			2,194		2,194	(2,867)						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	254.93	1,634			850		850	(670)						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	260.67	7,746			2,977		2,977	(4,048)						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	251.88	24,826			14,212		14,212	(8,136)						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	249.92	75,820			45,146		45,146	(23,583)						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	250.34	22,979			13,572		13,572	(7,228)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	04/28/2020	4,659	1,165,338	250.1	136,488			80,988		80,988	(42,658)						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	257.19	66,800			33,686		33,686	(25,122)						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	257.79	145,594			72,232		72,232	(55,585)						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	257.42	50,491			25,304		25,304	(19,099)						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	254.89	402,596			215,301		215,301	(142,735)						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	252.32	7,519			4,273		4,273	(2,760)						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	255.82	17,987			9,042		9,042	(7,583)						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	254.53	7,628			4,029		4,029	(3,054)						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	263.31	8,288			2,744		2,744	(4,644)						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	259.19	34,803			14,942		14,942	(16,772)						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	258.96	2,500			1,087		1,087	(1,194)						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	263.89	17,305			5,486		5,486	(9,884)						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	258.25	27,736			12,500		12,500	(12,882)						003
2.0 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	361.29	33,337			21,239		21,239	(9,351)						003
2.0 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	361.31	23,334			15,892		15,892	(4,034)						003
2.0 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	361.35	155,442			105,807		105,807	(26,907)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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)
2.0 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	361.15	447,860			305,736		305,736	(77,029)						003
2.0 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	379.15	143,456			67,337		67,337	(37,224)						003
2.0 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	361.75	598,581			404,578		404,578	(104,810)						003
2.0 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	371.28	622,667			351,173		351,173	(139,293)						003
2.0 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	370.24	567,570			327,025		327,025	(123,995)						003
2.0 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	369.09	1,997,259			1,178,043		1,178,043	(424,772)						003
2.0 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	361.47	17,513			11,105		11,105	(4,951)						003
2.0 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	360.82	1,384			893		893	(381)						003
2.0 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	361.56	48,977			30,972		30,972	(13,891)						003
2.0 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	374.74	4,177			1,664		1,664	(1,785)						003
2.0 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	368.86	57,060			28,672		28,672	(20,954)						003
2.0 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	369.57	129,858			63,560		63,560	(48,673)						003
2.0 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	370.71	1,312			616		616	(508)						003
2.0 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	368.24	92,971			47,727		47,727	(33,484)						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	261.5	56,250			21,087		21,087	(29,577)						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	255.64	2,310			1,216		1,216	(828)						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	253.94	76,929			42,142		42,142	(26,395)						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	43,478			20,965		20,965	(16,922)						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	253.7	74,598			41,085		41,085	(25,437)						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	252.9	66,988			37,546		37,546	(22,369)						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	259.62	4,860			2,303		2,303	(1,920)						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	253.15	178,559			99,540		99,540	(60,018)						003

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Description	Description of Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	4,699	1,229,585	261.65	95,413			42,545		42,545	(39,487)						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	259.71	80,640			38,109		38,109	(31,920)						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	262.22	78,993			34,598		34,598	(33,102)						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	261.21	139,277			62,953		62,953	(57,076)						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	257.65	38,600			19,310		19,310	(14,541)						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	258.66	381,331			185,625		185,625	(147,212)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2019	378	101,921	269.81	5,277			1,427		1,427	(2,901)						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	276.07	16,015			2,832		2,832	(9,566)						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	275.9	43,068			7,715		7,715	(25,685)						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	276.6	12,164			2,066		2,066	(7,299)						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	269.54	833			302		302	(353)						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	281.8	15,063			3,423		3,423	(7,261)						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	269.02	6,483			2,390		2,390	(2,730)						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	269.52	36,138			13,108		13,108	(15,329)						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	269.75	178,301			64,193		64,193	(75,888)						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	277.37	128,486			35,118		35,118	(59,853)						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	278.63	97,737			25,394		25,394	(46,053)						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	269.17	3,399			954		954	(1,848)						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	276.16	265,868			76,186		76,186	(122,378)						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	275.53	1,979			378		378	(1,778)						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	287.27	879			62		62	(531)						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	284.62	1,148			104		104	(699)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	12/11/2020	79	21,781	277.18	965			269		269	(449)						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	289.75	3,777			602		602	(1,861)						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	276.52	11,168			3,189		3,189	(5,164)						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	276.24	27,945			8,065		8,065	(12,885)						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	277.14	45,184			12,598		12,598	(21,025)						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	285.25	45,351			8,968		8,968	(22,222)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2019	572	154,012	269.27	8,187			2,285		2,285	(4,459)						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	284.71	27,748			5,624		5,624	(13,570)						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	283.16	137,343			29,842		29,842	(66,673)						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	277.78	4,259			659		659	(2,579)						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	269.5	4,876			1,343		1,343	(2,667)						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	278.56	25,117			3,650		3,650	(15,277)						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	278.22	758			113		113	(460)						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	278.75	13,862			1,983		1,983	(8,439)						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	275.76	5,716			1,035		1,035	(3,405)						003
2.0 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	364.33	19,981			10,874		10,874	(5,661)						003
2.0 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	381.42	122,014			50,593		50,593	(29,994)						003
2.0 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	363.79	1,047,034			642,448		642,448	(180,006)						003
2.0 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	373.42	834,045			420,771		420,771	(179,417)						003
2.0 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	373.09	636,491			323,616		323,616	(136,081)						003
2.0 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	371.28	2,150,570			1,137,673		1,137,673	(442,943)						003
2.0 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	365.06	8,539			4,543		4,543	(2,481)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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)
2.0 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	364.16	36,902			20,186		20,186	(10,395)						003
2.0 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	371.37	118,841			50,866		50,866	(41,701)						003
2.0 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	372.94	117,994			47,544		47,544	(43,063)						003
2.0 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	370.43	127,984			56,743		56,743	(43,814)						003
2.0 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	363.37	1,148			709		709	(196)						003
2.0 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	363.81	273,758			167,922		167,922	(47,092)						003
2.0 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	363.65	532,981			327,964		327,964	(91,311)						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	268.72		197,762		13,543		13,543	(184,219)						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			287.05		(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	267.36		643,628		54,667		54,667	(588,961)						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			290.01		(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	268.06		177,891		13,155		13,155	(164,736)						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			291.52		(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	269.66		872,989		72,791		72,791	(800,198)						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			293.06		(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	271.2		256,230		17,954		17,954	(238,276)						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			287.19		(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	273.45		6,104		535		535	(5,569)						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	278.7		184,039		9,586		9,586	(174,453)						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	278.92		4,724		240		240	(4,484)						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	278.57		764,846		40,383		40,383	(724,463)						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	273.9		13,597		1,143		1,143	(12,454)						003

SCHEDULE DB - PART A - SECTION 1

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

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/04/2018	12/27/2019	2,813	763,783	271.52		33,981		3,544		3,544	(30,437)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/04/2018	12/27/2019	988	278,169	281.61		7,082		268		268	(6,814)						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	272.35		83,060		8,050		8,050	(75,010)						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	272.02		399,404		39,882		39,882	(359,522)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/04/2018	12/27/2019	10,623	2,988,234	281.29		77,550		3,043		3,043	(74,507)						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	280.45		197,318		8,501		8,501	(188,817)						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	278.5		309		16		16	(293)						003
2.0 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	365.87		26,740		11,991		11,991	(14,749)						003
2.0 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	384.78		149,172		49,365		49,365	(99,807)						003
2.0 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	366.42		749,452		389,089		389,089	(360,363)						003
2.0 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	376.35		636,822		264,317		264,317	(372,505)						003
2.0 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	375.79		497,821		209,617		209,617	(288,204)						003
2.0 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	374.45		1,583,349		688,697		688,697	(894,652)						003
2.0 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	366.99		11,930		5,154		5,154	(6,776)						003
2.0 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	365.99		23,336		10,423		10,423	(12,913)						003
2.0 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	374.53		43,757		14,158		14,158	(29,599)						003
2.0 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	376.34		69,576		20,808		20,808	(48,768)						003
2.0 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	374.38		87,309		28,429		28,429	(58,880)						003
2.0 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	368.78		898		444		444	(454)						003
2.0 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	366.31		257,231		133,861		133,861	(123,370)						003
2.0 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	366.46		556,114		288,499		288,499	(267,615)						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	2786.24		2,262,784		214,792		214,792	(2,047,993)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	Societe Generale.	O2RNE8IBXP4R0TD8PU41	01/17/2018	01/15/2019	########	27,568,019	2786.24		1,259,858		117,644		117,644	(1,142,214)						003
2.0 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	368.39		469,019		7,623		7,623	(461,396)						003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/19/2018	01/17/2019			397.58		(0)											003
2.0 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	370.78		3,441		1,045		1,045	(2,396)						003
2.0 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	370.07		26,989		10,900		10,900	(16,089)						003
2.0 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	371.38		143,744		56,311		56,311	(87,433)						003
2.0 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	370.34		176,220		70,750		70,750	(105,470)						003
2.0 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	388.08		40,117		9,841		9,841	(30,276)						003
2.0 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	389.53		104,952		24,576		24,576	(80,376)						003
2.0 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	371.99		176,323		68,052		68,052	(108,271)						003
2.0 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	370.33		189,565		76,104		76,104	(113,461)						003
2.0 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	380.43		184,418		57,005		57,005	(127,413)						003
2.0 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	371.94		645,174		249,216		249,216	(395,958)						003
2.0 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	381.31		499,921		150,713		150,713	(349,208)						003
2.0 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	371.16		928		277		277	(651)						003
2.0 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	379.76		129,415		40,765		40,765	(88,650)						003
2.0 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	380.66		423,929		130,168		130,168	(293,761)						003
2.0 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		485,741		160,600		160,600	(325,141)						003
2.0 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	379.49		1,204,569		382,304		382,304	(822,265)						003
2.0 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	370.42		1,817		559		559	(1,258)						003
2.0 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	372.01		33,536		9,680		9,680	(23,856)						003
2.0 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	379.37		77,951		16,106		16,106	(61,845)						003

SCHEDULE DB - PART A - SECTION 1

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2.0 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	379.13		5,024		1,050		1,050	(3,974)						003
2.0 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	378.92		125,261		26,451		26,451	(98,810)						003
2.0 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	380.22		124,270		24,595		24,595	(99,675)						003
2.0 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	371.16		9,437		3,716		3,716	(5,721)						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	279.21		10,169		1,268		1,268	(8,902)						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	287.72		2,834		169		169	(2,665)						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	280.55		3,602		404		404	(3,197)						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	286.21		9,619		663		663	(8,957)						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	290.7		2,846		127		127	(2,719)						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	287.58		24,941		1,511		1,511	(23,431)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/17/2018	01/16/2020	4,217	1,213,849	287.82		31,385		1,858		1,858	(29,528)						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	290.84		13,770		1,737		1,737	(12,033)						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	277.9		18,035		4,127		4,127	(13,908)						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	278.73		23,614		5,223		5,223	(18,391)						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	290.95		952		119		119	(832)						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	280.55		10,290		2,108		2,108	(8,182)						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	278.88		155,641		34,212		34,212	(121,430)						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	286.39		121,152		19,059		19,059	(102,094)						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	287.82		26,834		3,940		3,940	(22,894)						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	286.99		126,299		19,305		19,305	(106,995)						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	285.07		274,745		45,996		45,996	(228,749)						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	288.75		11,642		1,633		1,633	(10,010)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	01/17/2018	01/15/2021	2,973	852,914	286.85		30,460		4,687		4,687	(25,772)						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	280.55		19,949		4,087		4,087	(15,862)						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	279.63		889		47		47	(842)						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	284.97		515,809		15,594		15,594	(500,215)						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	279.5		29,938		1,607		1,607	(28,331)						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	291.59		11,423		158		158	(11,265)						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	279.11		33,087		1,846		1,846	(31,241)						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	278.45		127,922		7,608		7,608	(120,314)						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	287.26		104,116		2,424		2,424	(101,692)						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	286.64		152,955		3,826		3,826	(149,129)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/31/2018	01/30/2020	42,399	12,096,415	285.3		267,537		7,795		7,795	(259,742)						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	283.55		4,128		146		146	(3,982)						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		372,039					(372,039)						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			302.37		(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	278.77		63,248					(63,248)						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			301.33		(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	280.91		165,407					(165,407)						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			298.92		(0)											003
2.0 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	374.78		4,403		1,843		1,843	(2,560)						003
2.0 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	372.95		594,299		321,454		321,454	(272,845)						003
2.0 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	383.08		631,144		270,942		270,942	(360,202)						003
2.0 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	380.79		336,765		152,896		152,896	(183,869)						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 Items(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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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)
2.0 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	380.96		1,024,203		463,542		463,542	(560,661)						003
2.0 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	372.01		25,907		11,959		11,959	(13,948)						003
2.0 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	379.83		22,485		7,714		7,714	(14,771)						003
2.0 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	380.07		84,461		28,695		28,695	(55,766)						003
2.0 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	381.31		66,842		21,523		21,523	(45,319)						003
2.0 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	373.44		4,625		2,476		2,476	(2,149)						003
2.0 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	373.32		111,672		59,958		59,958	(51,714)						003
2.0 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	390.53		81,139		28,556		28,556	(52,583)						003
2.0 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	373.68		283,427		151,011		151,011	(132,416)						003
2.0 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	358.31		25,367		22,130		22,130	(3,237)						003
2.0 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	357.87		306,100		262,732		262,732	(43,368)						003
2.0 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	357.89		714,254		612,954		612,954	(101,300)						003
2.0 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	366.81		621,558		473,165		473,165	(148,393)						003
2.0 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	366.05		491,633		378,387		378,387	(113,246)						003
2.0 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	365.3		1,479,016		1,151,603		1,151,603	(327,413)						003
2.0 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	357.87		35,936		31,599		31,599	(4,337)						003
2.0 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	365.08		55,510		42,494		42,494	(13,016)						003
2.0 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	367.76		3,519		2,530		2,530	(989)						003
2.0 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	364.78		161,498		124,382		124,382	(37,116)						003
2.0 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	365.52		135,126		102,343		102,343	(32,783)						003
2.0 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	358.72		9,025		7,667		7,667	(1,358)						003
2.0 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	357.95		95,164		81,569		81,569	(13,595)						003

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2.0 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	374.9		99,143		65,814		65,814	(33,329)						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	2731.2		1,449,061		238,089		238,089	(1,210,972)						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	2731.2		3,022,935		471,604		471,604	(2,551,331)						003
2.0 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	357.47		470,844		327,355		327,355	(143,489)						003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/22/2018	02/20/2019			390.94		(0)											003
2.0 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	359.38		126,981		82,743		82,743	(44,238)						003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/22/2018	02/20/2019			382.53		(0)											003
2.0 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	359.83		416,070		241,510		241,510	(174,560)						003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/22/2018	02/20/2019			390.96		(0)											003
2.0 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	367.18		23,418		3,244		3,244	(20,174)						003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/22/2018	02/01/2019			402.84		(0)											003
2.0 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	371.62		100,714		3,654		3,654	(97,060)						003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/22/2018	02/01/2019			402.84		(0)											003
2.0 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	374.1		117,722		1,649		1,649	(116,073)						003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/22/2018	02/01/2019			402.84		(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	284.38		2,811		388		388	(2,423)						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	284.93		186		25		25	(162)						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	283.76		11,347		1,641		1,641	(9,706)						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	293.6		14,132		899		899	(13,233)						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	293.63		834		53		53	(781)						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	291.44		15,802		1,223		1,223	(14,579)						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	295.82		367		19		19	(348)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	02/02/2021	1,006	298,723	297.08		4,140		611		611	(3,529)						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	284.28		11,172		2,875		2,875	(8,296)						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	284.62		17,091		4,341		4,341	(12,750)						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	284.21		50,294		12,979		12,979	(37,316)						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	291.59		63,285		12,029		12,029	(51,256)						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	293.4		33,388		5,851		5,851	(27,537)						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	291.1		87,151		16,926		16,926	(70,224)						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	273.95		3,036		851		851	(2,186)						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	282.45		18,393		3,084		3,084	(15,309)						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	280.17		3,964		772		772	(3,191)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	02/20/2020	589	166,636	282.76		3,749		615		615	(3,133)						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	279.89		3,562		707		707	(2,856)						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	281.03		994		183		183	(811)						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	281.94		20,932		3,632		3,632	(17,300)						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	280.41		3,901		749		749	(3,153)						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	283.7		6,869		1,834		1,834	(5,035)						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	273.46		13,117		4,947		4,947	(8,170)						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	273.97		119,222		44,278		44,278	(74,944)						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	274.74		12,983		4,709		4,709	(8,274)						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	284.41		10,168		2,643		2,643	(7,524)						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	280.71		82,398		24,530		24,530	(57,868)						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	274.75		45,214		16,395		16,395	(28,818)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	02/19/2021	4,729	1,339,115	283.19		39,955		10,873		10,873	(29,082)						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	281.6		46,994		13,554		13,554	(33,440)						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	279.84		150,412		46,160		46,160	(104,252)						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	282.02		31,709		9,008		9,008	(22,702)						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	280.35		108,269		32,642		32,642	(75,627)						003
2.0 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	372.48		6,262		3,389		3,389	(2,873)						003
2.0 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	360.58		670,051		496,995		496,995	(173,056)						003
2.0 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	368.31		753,737		497,208		497,208	(256,529)						003
2.0 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	368.09		548,226		362,856		362,856	(185,370)						003
2.0 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	367.5		2,081,495		1,391,545		1,391,545	(689,950)						003
2.0 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	361.22		52,082		37,359		37,359	(14,723)						003
2.0 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	361.29		40,846		29,274		29,274	(11,572)						003
2.0 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	366.64		128,425		81,477		81,477	(46,948)						003
2.0 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	368.27		101,720		61,918		61,918	(39,802)						003
2.0 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	365.68		112,932		73,400		73,400	(39,532)						003
2.0 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	361.21		211,627		155,611		155,611	(56,016)						003
2.0 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	360.63		429,311		318,356		318,356	(110,955)						003
2.0 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	374.52		127,083		74,955		74,955	(52,128)						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	271.45		207,133		1,216		1,216	(205,917)						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			293.43		(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	275.54		30,156		24		24	(30,132)						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			293.28		(0)											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 Items(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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 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	269.83		240,657		2,788		2,788	(237,869)						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			293.43		(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	272.2		5,495		1,209		1,209	(4,286)						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	274.39		551		105		105	(446)						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	271.56		2,570		590		590	(1,980)						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	275.9		294		50		50	(244)						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	271.69		1,302		433		433	(869)						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	284.98		9,218		1,742		1,742	(7,476)						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	281.61		2,949		652		652	(2,297)						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	271.4		12,100		2,801		2,801	(9,299)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/05/2018	02/28/2020	679	196,172	288.82		1,433		85		85	(1,348)						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	271.25		37,502		8,761		8,761	(28,741)						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	283.35		18,667		1,803		1,803	(16,864)						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	271.35		103,147		23,948		23,948	(79,199)						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	281.5		59,818		6,733		6,733	(53,085)						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	280.85		83,391		9,893		9,893	(73,498)						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	279.7		242,537		31,494		31,494	(211,043)						003
2.0 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	358.45		72,485		63,128		63,128	(9,357)						003
2.0 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	371.56		118,279		83,771		83,771	(34,508)						003
2.0 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	358.17		887,180		756,134		756,134	(131,046)						003
2.0 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	365.92		623,767		481,512		481,512	(142,255)						003
2.0 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	365.44		638,257		496,259		496,259	(141,998)						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 Items(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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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)
2.0 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	364.46		1,859,188		1,464,612		1,464,612	(394,576)						003
2.0 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	367.79		433		316		316	(117)						003
2.0 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	357.2		17,759		15,762		15,762	(1,997)						003
2.0 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	363.43		103,541		82,697		82,697	(20,844)						003
2.0 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	364.71		149,445		116,355		116,355	(33,090)						003
2.0 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	363.3		130,913		104,854		104,854	(26,059)						003
2.0 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	358.63		32,261		27,354		27,354	(4,907)						003
2.0 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	357.11		275,275		237,392		237,392	(37,883)						003
2.0 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	357.56		409,285		351,233		351,233	(58,052)						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	2747.33		2,139,866		58,741		58,741	(2,081,125)						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT09	03/16/2018	03/15/2019	########	26,246,424	2747.33		1,337,045		38,628		38,628	(1,298,417)						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	275.17		5,394		1,511		1,511	(3,883)						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	284.48		2,250		367		367	(1,882)						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	281.22		19,353		3,878		3,878	(15,474)						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	282.01		28,709		5,484		5,484	(23,225)						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	280.6		28,711		5,971		5,971	(22,740)						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	274.76		40,022		14,982		14,982	(25,040)						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	274.97		82,431		30,667		30,667	(51,765)						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	274.81		83,511		31,215		31,215	(52,296)						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	284.53		37,912		10,310		10,310	(27,602)						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	274.83		252,991		94,509		94,509	(158,482)						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	283.09		241,688		69,177		69,177	(172,511)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	03/21/2018	03/19/2021	17,968	5,066,193	281.95		159,673		47,544		47,544	(112,129)						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	280.47		533,222		166,909		166,909	(366,313)						003
2.0 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	358.92		539		513		513	(26)						003
2.0 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	372.27		105,849		80,786		80,786	(25,063)						003
2.0 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	358.51		904,080		824,769		824,769	(79,311)						003
2.0 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	366.14		768,377		640,785		640,785	(127,592)						003
2.0 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	365.68		474,815		398,282		398,282	(76,533)						003
2.0 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	365.21		1,785,850		1,506,236		1,506,236	(279,614)						003
2.0 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	358.61		73,677		70,392		70,392	(3,285)						003
2.0 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	358.64		25,915		24,741		24,741	(1,174)						003
2.0 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	364.5		111,554		97,028		97,028	(14,526)						003
2.0 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	365.4		44,444		38,035		38,035	(6,409)						003
2.0 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	364.21		142,139		124,389		124,389	(17,750)						003
2.0 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	357.95		69,913		64,172		64,172	(5,741)						003
2.0 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	358.13		282,423		258,585		258,585	(23,838)						003
2.0 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	358.29		314,683		287,647		287,647	(27,036)						003
2.0 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	357.83		614,386		574,316		574,316	(40,070)						003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/23/2018	03/21/2019			391.71		(0)											003
2.0 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	356.03		234,300		243,335		243,335	9,035						003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/23/2018	03/21/2019			385.47		(0)											003
2.0 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	360.58		556,018		442,808		442,808	(113,210)						003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/23/2018	03/21/2019			394.56		(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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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)
2.0 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	356.52		104,751		108,752		108,752	4,001						003
2.0 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	356.45		1,103,282		1,070,955		1,070,955	(32,327)						003
2.0 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	364.11		784,539		703,147		703,147	(81,392)						003
2.0 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	363.6		812,854		732,869		732,869	(79,985)						003
2.0 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	363.22		1,801,660		1,631,937		1,631,937	(169,723)						003
2.0 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	356.16		19,330		20,140		20,140	810						003
2.0 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	362.19		25,791		24,880		24,880	(911)						003
2.0 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	363.79		79,150		74,511		74,511	(4,639)						003
2.0 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	362.04		97,156		93,905		93,905	(3,251)						003
2.0 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	356.48		104,749		101,628		101,628	(3,121)						003
2.0 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	356.46		238,969		231,874		231,874	(7,095)						003
2.0 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	356.43		492,321		477,944		477,944	(14,377)						003
2.0 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	370.25		133,310		110,477		110,477	(22,833)						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	265.02		1,760		765		765	(995)						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	265.16		612		265		265	(347)						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	273.64		328,775		94,277		94,277	(234,498)						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	264.01		72,989		33,084		33,084	(39,905)						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	271.23		11,924		3,886		3,886	(8,038)						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	270.2		28,974		9,939		9,939	(19,035)						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	266.62		8,618		3,498		3,498	(5,120)						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	264.72		17,812		7,844		7,844	(9,968)						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	277.88		2,272		508		508	(1,764)						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 Items(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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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	04/04/2018	03/31/2020	3,416	908,747	266.05		25,037		10,414		10,414	(14,623)						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	278.87		22,781		4,781		4,781	(18,000)						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	266.67		57,797		23,402		23,402	(34,395)						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	275.36		61,882		16,082		16,082	(45,800)						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	274.53		149,091		40,666		40,666	(108,425)						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	264.25		1,013,163		120,307		120,307	(892,856)						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			288.81		(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	266.87		723,666		53,852		53,852	(669,814)						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			285.41		(0)											003
2.0 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	357.96		115,457		102,420		102,420	(13,037)						003
2.0 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	357.44		730,033		630,418		630,418	(99,615)						003
2.0 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	365.53		636,402		499,439		499,439	(136,963)						003
2.0 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	364.72		380,971		302,109		302,109	(78,862)						003
2.0 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	364.41		1,664,729		1,325,753		1,325,753	(338,976)						003
2.0 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		92,357		81,889		81,889	(10,468)						003
2.0 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	363.74		34,663		28,079		28,079	(6,584)						003
2.0 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	364.9		73,891		58,663		58,663	(15,228)						003
2.0 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	362.85		237,219		195,282		195,282	(41,937)						003
2.0 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	358.01		108,056		92,730		92,730	(15,326)						003
2.0 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	357.39		305,826		264,118		264,118	(41,708)						003
2.0 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	357.77		551,899		474,850		474,850	(77,049)						003
2.0 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	371.38		123,985		89,525		89,525	(34,460)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	Credit Suisse Intl	E58DKGMJYYYJLN8C3868	04/17/2018	04/15/2019	########	40,123,657	2656.3		2,431,494		1,170,083		1,170,083	(1,261,411)						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	2656.3		2,594,605		1,170,721		1,170,721	(1,423,885)						003
2.0 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	357.68		1,034,339		716,715		716,715	(317,624)						003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2018	04/17/2019			394.55		(0)											003
2.0 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	360.36		289,155		187,527		187,527	(101,628)						003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2018	04/17/2019			385.32		(0)											003
2.0 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	356.08		1,120,940		843,956		843,956	(276,984)						003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/18/2018	04/17/2019			390.73		(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	273.28		36,591		12,843		12,843	(23,748)						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	273.53		131,190		55,618		55,618	(75,572)						003
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	273.55		92,370		39,140		39,140	(53,230)						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	273.62		251,349		106,312		106,312	(145,037)						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	273.78		15,719		6,621		6,621	(9,098)						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	278.95		4,965		1,348		1,348	(3,617)						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	279.17		832,648		302,309		302,309	(530,338)						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	279.38		44,863		11,920		11,920	(32,943)						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	279.47		5,772		1,527		1,527	(4,245)						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	279.67		49,768		13,033		13,033	(36,735)						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	279.74		11,394		2,973		2,973	(8,421)						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	280.89		455,230		157,047		157,047	(298,183)						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	281.2		13,703		3,319		3,319	(10,384)						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	282.15		327,399		108,674		108,674	(218,725)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	7,988	2,258,283	282.72		64,173		20,926		20,926	(43,247)						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	285.52		419		80		80	(339)						003
2.0 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	359.24		2,577		2,284		2,284	(293)						003
2.0 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	359.46		421,820		360,440		360,440	(61,380)						003
2.0 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	359.48		761,792		650,402		650,402	(111,390)						003
2.0 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	373.3		236,626		168,883		168,883	(67,743)						003
2.0 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	359.52		1,062,180		906,620		906,620	(155,560)						003
2.0 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	367.23		1,624,011		1,264,793		1,264,793	(359,218)						003
2.0 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	366.69		1,393,526		1,092,280		1,092,280	(301,246)						003
2.0 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	366.12		2,583,728		2,041,339		2,041,339	(542,389)						003
2.0 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	375.45		2,059		1,353		1,353	(706)						003
2.0 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	372.36		1,499		1,057		1,057	(442)						003
2.0 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	359.44		286,926		253,504		253,504	(33,422)						003
2.0 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	359.74		156,275		137,534		137,534	(18,741)						003
2.0 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	365.56		82,646		66,417		66,417	(16,229)						003
2.0 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	366.43		111,261		88,059		88,059	(23,202)						003
2.0 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	364.06		315,919		260,378		260,378	(55,541)						003
2.0 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	359.12		349,395		299,461		299,461	(49,934)						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	268.04		280		79		79	(201)						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	276.56		122,787		21,608		21,608	(101,179)						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	275.36		448,655		84,957		84,957	(363,698)						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	267.54		156,529		45,160		45,160	(111,369)						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 Items(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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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.	05/07/2018	05/05/2020	1,377	375,644	272.88		9,980		2,181		2,181	(7,799)						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	273.34		8,073		1,717		1,717	(6,356)						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	275.07		7,792		1,501		1,501	(6,291)						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	272.65		136,000		30,086		30,086	(105,914)						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	274.08		3,195		943		943	(2,252)						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	267.98		19,927		5,628		5,628	(14,299)						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	280.71		1,070		144		144	(926)						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	267.77		30,996		8,839		8,839	(22,157)						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	279.69		29,847		4,305		4,305	(25,542)						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	267.76		137,229		39,173		39,173	(98,056)						003
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	277.17		129,089		21,868		21,868	(107,221)						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	266.29		5,188		1,586		1,586	(3,602)						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	268.69		1,167		318		318	(849)						003
2.0 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	360.75		121,778		90,519		90,519	(31,259)						003
2.0 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	361.27		745,191		552,582		552,582	(192,609)						003
2.0 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	368.95		744,713		497,158		497,158	(247,555)						003
2.0 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	368.58		568,086		381,203		381,203	(186,883)						003
2.0 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	367.87		1,712,912		1,161,753		1,161,753	(551,159)						003
2.0 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	361.74		30,023		21,971		21,971	(8,052)						003
2.0 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	367.07		90,599		60,132		60,132	(30,467)						003
2.0 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	368.93		99,976		63,815		63,815	(36,161)						003
2.0 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	366.26		61,574		41,520		41,520	(20,054)						003

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2.0 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	361.34		181,207		134,233		134,233	(46,974)						003
2.0 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	361.05		419,488		311,753		311,753	(107,735)						003
2.0 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	361.02		433,097		322,068		322,068	(111,029)						003
2.0 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	375.18		146,884		88,767		88,767	(58,117)						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	2771.45		2,095,971		398,662		398,662	(1,697,308)						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	2771.45		1,784,631		352,413		352,413	(1,432,218)						003
2.0 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	364.3		113,939		58,470		58,470	(55,469)						003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/22/2018	05/21/2019			391.34		(0)											003
2.0 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	360.94		1,885,437		1,108,740		1,108,740	(776,697)						003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/22/2018	05/21/2019			396.78		(0)											003
2.0 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	356.67		302,779		219,227		219,227	(83,552)						003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/22/2018	05/21/2019			387.89		(0)											003
2.0 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	363.27		66,253		47,874		47,874	(18,379)						003
2.0 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	377.28		107,674		63,544		63,544	(44,130)						003
2.0 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	363.01		884,275		646,740		646,740	(237,535)						003
2.0 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	371.05		690,461		451,503		451,503	(238,958)						003
2.0 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	370.65		968,965		637,462		637,462	(331,503)						003
2.0 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	369.93		1,502,168		999,235		999,235	(502,933)						003
2.0 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	362.94		53,687		39,018		39,018	(14,669)						003
2.0 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	369.27		86,824		56,059		56,059	(30,765)						003
2.0 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	369.69		275,172		176,119		176,119	(99,053)						003
2.0 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	371.75		751		460		460	(291)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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)
2.0 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	369.12		95,333		61,728		61,728	(33,605)						003
2.0 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	362.98		113,750		83,245		83,245	(30,505)						003
2.0 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	363.19		182,287		133,015		133,015	(49,272)						003
2.0 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	363.1		346,741		253,308		253,308	(93,433)						003
2.0 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	362.99		82,409		59,855		59,855	(22,554)						003
2.0 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	362.83		582,383		425,290		425,290	(157,093)						003
2.0 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	370.69		860,941		565,128		565,128	(295,813)						003
2.0 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	370.06		715,835		474,269		474,269	(241,566)						003
2.0 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	369.66		1,577,595		1,050,835		1,050,835	(526,760)						003
2.0 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	362.69		53,166		38,804		38,804	(14,362)						003
2.0 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	368.9		80,857		52,855		52,855	(28,002)						003
2.0 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	369.85		78,556		50,405		50,405	(28,151)						003
2.0 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	368.31		72,541		47,933		47,933	(24,608)						003
2.0 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	362.71		200,932		146,991		146,991	(53,941)						003
2.0 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	362.59		307,586		225,260		225,260	(82,326)						003
2.0 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	362.81		547,052		399,562		399,562	(147,490)						003
2.0 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	377.02		170,350		101,040		101,040	(69,310)						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	286.54		2,391		469		469	(1,922)						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	274.06		5,043		1,771		1,771	(3,272)						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	274.41		881		305		305	(576)						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	285.13		1,768		374		374	(1,394)						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	273.28		33,848		12,253		12,253	(21,595)						003

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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	273.21		4,681		1,699		1,699	(2,982)						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	280.28		20,918		5,621		5,621	(15,296)						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	280.56		2,726		723		723	(2,003)						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	280.96		27,925		7,268		7,268	(20,657)						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	279.33		73,478		20,631		20,631	(52,847)						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	278.96		14,700		4,197		4,197	(10,503)						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	273.51		5,923		2,535		2,535	(3,387)						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	273.96		75,807		32,093		32,093	(43,714)						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	273.79		152,621		64,884		64,884	(87,737)						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	283.46		72,589		23,667		23,667	(48,922)						003
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	274.04		247,339		104,502		104,502	(142,837)						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	282.16		182,936		61,999		61,999	(120,937)						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	281.02		379,923		133,100		133,100	(246,822)						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	279.44		918,168		336,396		336,396	(581,772)						003
2.0 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	363.5		146,585		100,167		100,167	(46,418)						003
2.0 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	377.76		110,110		61,706		61,706	(48,404)						003
2.0 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	363.51		668,525		464,911		464,911	(203,614)						003
2.0 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	371.38		676,312		420,903		420,903	(255,409)						003
2.0 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	370.87		468,613		293,855		293,855	(174,758)						003
2.0 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	370.41		1,684,659		1,063,776		1,063,776	(620,883)						003
2.0 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	363.5		19,494		13,321		13,321	(6,173)						003
2.0 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	374.61		858		470		470	(388)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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)
2.0 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	369.59		74,283		45,337		45,337	(28,946)						003
2.0 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	370.79		36,200		21,545		21,545	(14,655)						003
2.0 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	369.09		82,603		50,939		50,939	(31,664)						003
2.0 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	363.51		182,668		127,032		127,032	(55,636)						003
2.0 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	363.6		225,746		156,797		156,797	(68,949)						003
2.0 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	363.52		278,550		193,756		193,756	(84,794)						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	270.7		798		288		288	(510)						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	270.15		23,916		8,848		8,848	(15,068)						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	278.76		138,290		34,455		34,455	(103,835)						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	277.71		280,192		73,563		73,563	(206,629)						003
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	269.39		98,870		37,722		37,722	(61,148)						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	270.3		60,748		22,314		22,314	(38,434)						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	276.1		3,251		923		923	(2,328)						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	276.89		16,053		4,388		4,388	(11,665)						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	273.53		17,147		5,488		5,488	(11,659)						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	275.36		30,232		8,904		8,904	(21,328)						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	275.76		1,514		565		565	(949)						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	269.88		2,476		925		925	(1,551)						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	269.67		27,128		10,222		10,222	(16,906)						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	283.9		1,430		270		270	(1,160)						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	269.78		14,891		5,593		5,593	(9,298)						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	281.61		18,189		3,894		3,894	(14,295)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	12,150	3,280,962	270.03		77,033		28,618		28,618	(48,415)						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	279.81		58,628		13,823		13,823	(44,805)						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	269.03		657		254		254	(403)						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	2779.66		1,990,779		97,784		97,784	(1,892,995)						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	2779.66		1,472,877		74,708		74,708	(1,398,169)						003
2.0 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	363.13		1,958,355		1,144,716		1,144,716	(813,639)						003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/20/2018	06/19/2019			398.72		(0)											003
2.0 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	363.86		128,169		91,173		91,173	(36,996)						003
2.0 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	363.73		690,410		495,683		495,683	(194,727)						003
2.0 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	371.65		899,755		579,786		579,786	(319,969)						003
2.0 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	371.3		680,454		440,796		440,796	(239,658)						003
2.0 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	370.75		1,425,203		930,590		930,590	(494,613)						003
2.0 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	363.6		38,159		27,259		27,259	(10,900)						003
2.0 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	369.67		40,015		25,683		25,683	(14,332)						003
2.0 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	371.07		35,729		22,300		22,300	(13,429)						003
2.0 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	369.49		73,351		47,243		47,243	(26,108)						003
2.0 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	364.09		103,976		74,316		74,316	(29,660)						003
2.0 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	364.02		183,278		131,120		131,120	(52,158)						003
2.0 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	363.72		229,110		164,561		164,561	(64,549)						003
2.0 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	378.05		71,248		41,520		41,520	(29,728)						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	280.51		46,662		12,067		12,067	(34,594)						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	280.02		9,902		2,618		2,618	(7,284)						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 Items(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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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)
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	279.03		68,206		18,833		18,833	(49,374)						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	274.39		20,249		8,134		8,134	(12,115)						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	275.36		29,362		9,441		9,441	(19,921)						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	275.31		16,108		5,189		5,189	(10,919)						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	275.05		143,664		56,763		56,763	(86,901)						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	279.65		26,622		7,154		7,154	(19,468)						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	274.66		111,669		44,556		44,556	(67,113)						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	285.52		153,234		45,180		45,180	(108,055)						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	274.89		446,220		177,018		177,018	(269,203)						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	280.73		392,685		133,311		133,311	(259,374)						003
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	280.42		402,519		137,846		137,846	(264,673)						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	280.04		1,209,571		418,647		418,647	(790,924)						003
2.0 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	362.98		223,226		164,064		164,064	(59,162)						003
2.0 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	362.83		742,464		545,183		545,183	(197,281)						003
2.0 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	370.71		994,679		659,461		659,461	(335,218)						003
2.0 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	370.34		941,474		626,987		626,987	(314,487)						003
2.0 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	369.7		1,424,927		958,038		958,038	(466,889)						003
2.0 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	362.87		45,095		33,203		33,203	(11,892)						003
2.0 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	369.11		85,098		56,564		56,564	(28,534)						003
2.0 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	370.33		49,231		31,994		31,994	(17,237)						003
2.0 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	368.71		102,431		68,563		68,563	(33,868)						003
2.0 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	363.06		192,621		141,018		141,018	(51,603)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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)
2.0 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	362.74		289,582		212,874		212,874	(76,708)						003
2.0 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	363.1		247,286		180,976		180,976	(66,310)						003
2.0 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	376.83		140,372		84,851		84,851	(55,521)						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	268.29		370,596		78,097		78,097	(292,499)						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			292.22		(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	270.07		159,534		28,748		28,748	(130,786)						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			285.06		(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	264.14		497,798		174,031		174,031	(323,767)						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			285.17		(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	265.57		309,178		102,811		102,811	(206,367)						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			278.85		(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	2801.31		1,787,679		97,051		97,051	(1,690,629)						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	2801.31		1,397,956		78,204		78,204	(1,319,752)						003
2.0 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	363.36		1,797		1,331		1,331	(466)						003
2.0 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	377.62		143,987		87,064		87,064	(56,923)						003
2.0 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	363.48		777,261		570,556		570,556	(206,705)						003
2.0 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	371.39		990,256		656,835		656,835	(333,421)						003
2.0 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	370.74		992,463		663,961		663,961	(328,502)						003
2.0 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	370.36		1,858,385		1,250,281		1,250,281	(608,104)						003
2.0 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	363.52		139,164		102,740		102,740	(36,424)						003
2.0 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	364.17		72,597		53,097		53,097	(19,500)						003
2.0 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	370.17		64,501		42,831		42,831	(21,670)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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)
2.0 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	371.13		79,191		51,691		51,691	(27,500)						003
2.0 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	369.02		133,761		90,573		90,573	(43,188)						003
2.0 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	363.66		110,847		81,196		81,196	(29,651)						003
2.0 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	363.56		216,450		158,677		158,677	(57,773)						003
2.0 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	363.67		404,518		296,187		296,187	(108,331)						003
2.0 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	364.08		242,971		160,284		160,284	(82,687)						003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/20/2018	07/19/2019			390.32		(0)											003
2.0 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	363.11		1,254,678		829,002		829,002	(425,676)						003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/20/2018	07/19/2019			399.78		(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	262.01		544		343		343	(201)						003
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	274.35		33,807		14,649		14,649	(19,158)						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	275.83		2,529		1,038		1,038	(1,491)						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	264.79		24,499		14,370		14,370	(10,129)						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	272.85		30,567		13,982		13,982	(16,585)						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	264.06		7,881		4,714		4,714	(3,167)						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	272.58		112,714		51,990		51,990	(60,724)						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	273.55		66,438		29,636		29,636	(36,802)						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	262.62		45,826		28,444		28,444	(17,382)						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	272.14		117,032		54,880		54,880	(62,152)						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	265.66		31,185		17,869		17,869	(13,316)						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	262.31		8,971		5,610		5,610	(3,361)						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	269.79		2,051		1,040		1,040	(1,011)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	07/25/2018	07/21/2020	960	260,783	271.64		4,320		2,059		2,059	(2,261)						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	267.93		109,165		58,617		58,617	(50,548)						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	271.19		21,835		10,576		10,576	(11,259)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/25/2018	07/21/2020	27	7,201	265.52		179		103		103	(76)						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	282.24		2,268		715		715	(1,553)						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	262.22		3,720		2,332		2,332	(1,388)						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	262.45		35,686		22,232		22,232	(13,454)						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	277.66		698		267		267	(431)						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	279.05		1,389		502		502	(887)						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	265.62		11,815		6,773		6,773	(5,042)						003
2.0 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	363.33		182,509		147,945		147,945	(34,564)						003
2.0 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	377.08		109,653		72,703		72,703	(36,950)						003
2.0 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	362.6		900,004		714,658		714,658	(185,346)						003
2.0 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	370.4		630,259		457,283		457,283	(172,976)						003
2.0 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	369.83		605,448		442,415		442,415	(163,033)						003
2.0 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	369.56		1,263,699		926,538		926,538	(337,161)						003
2.0 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	375.02		362		246		246	(116)						003
2.0 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	362.78		51,026		41,666		41,666	(9,360)						003
2.0 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	369.56		58,959		43,846		43,846	(15,113)						003
2.0 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	370.37		97,247		71,395		71,395	(25,852)						003
2.0 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	367.94		111,046		84,589		84,589	(26,457)						003
2.0 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		197,552		156,167		156,167	(41,385)						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 Items(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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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)
2.0 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	362.42		366,187		291,295		291,295	(74,892)						003
2.0 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	362.42		433,126		344,544		344,544	(88,582)						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	293.71		966		91		91	(875)						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	283.26		75,350		12,760		12,760	(62,590)						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	282.52		29,466		5,180		5,180	(24,286)						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	282.07		47,335		8,510		8,510	(38,825)						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	277.54		190,894		55,387		55,387	(135,507)						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	286.85		9,325		2,010		2,010	(7,316)						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	278.57		140,712		39,592		39,592	(101,120)						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	277.95		310,741		89,071		89,071	(221,670)						003
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	288.18		104,202		21,444		21,444	(82,758)						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	277.66		423,041		122,309		122,309	(300,732)						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	287.99		6,920		1,434		1,434	(5,487)						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	290.53		6,154		701		701	(5,452)						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	282.11		30,237		7,623		7,623	(22,614)						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	283.9		553,075		131,591		131,591	(421,484)						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	283.42		427,716		103,375		103,375	(324,342)						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	283.48		1,135,273		273,849		273,849	(861,424)						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	287.25		465		64		64	(401)						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	279.09		7,623		1,582		1,582	(6,041)						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	284.97		2,827		438		438	(2,389)						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	279.54		81,027		16,464		16,464	(64,563)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	07/30/2020	986	273,474	277.45		12,152		2,719		2,719	(9,433)						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	283.23		21,945		3,722		3,722	(18,223)						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	282.5		47,900		8,429		8,429	(39,472)						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	261.34		13,237		10,341		10,341	(2,896)						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	261.9		659,916		510,841		510,841	(149,075)						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	274.51		76,849		46,608		46,608	(30,241)						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	261.79		1,204,517		934,407		934,407	(270,110)						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	271.53		77,499		50,227		50,227	(27,272)						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	269.43		145,548		98,500		98,500	(47,048)						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	267.58		848,628		595,323		595,323	(253,305)						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	132,208	34,416,295	260.32		645,173		453,551		453,551	(191,622)						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			279.14		(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	262.76		279,979		179,085		179,085	(100,894)						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			273.08		(0)											003
2.0 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	360.61		59,331		46,942		46,942	(12,389)						003
2.0 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	361.1		749,590		576,469		576,469	(173,121)						003
2.0 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	369.01		690,638		485,071		485,071	(205,567)						003
2.0 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	368.35		698,258		494,500		494,500	(203,758)						003
2.0 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	368.14		1,682,407		1,194,914		1,194,914	(487,493)						003
2.0 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	361.3		70,356		55,207		55,207	(15,149)						003
2.0 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		67,869		49,381		49,381	(18,488)						003
2.0 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	368.74		139,025		98,506		98,506	(40,519)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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)
2.0 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	366.96		102,534		74,622		74,622	(27,912)						003
2.0 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	361.36		148,901		114,196		114,196	(34,705)						003
2.0 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	361.38		246,857		189,290		189,290	(57,567)						003
2.0 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	361.37		388,193		297,595		297,595	(90,598)						003
2.0 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	376.05		122,794		78,493		78,493	(44,301)						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	2818.37		2,080,388		130,313		130,313	(1,950,075)						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	2818.37		2,227,879		128,981		128,981	(2,098,898)						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	258.71		16,317		12,398		12,398	(3,919)						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	273.69		7,628		4,048		4,048	(3,580)						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	270.07		98,011		57,761		57,761	(40,250)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/22/2018	08/11/2020	2,602	707,138	271.81		10,172		5,709		5,709	(4,463)						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	262.61		3,858		2,717		2,717	(1,141)						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	270.99		45,445		26,079		26,079	(19,366)						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	260.09		119,931		88,834		88,834	(31,097)						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	270.26		4,742		2,776		2,776	(1,966)						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	266.08		63,340		41,324		41,324	(22,016)						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	259.39		1,952		1,442		1,442	(510)						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	259.31		844,118		624,744		624,744	(219,374)						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	258.77		4,435		3,367		3,367	(1,068)						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	271.11		111,250		66,262		66,262	(44,988)						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	259.35		1,390,813		1,027,951		1,027,951	(362,862)						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	268.55		260,425		163,728		163,728	(96,697)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	08/20/2021	16,997	4,531,973	266.64		132,573		86,488		86,488	(46,085)						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	264.59		1,127,051		763,362		763,362	(363,689)						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	261.05		2,140		1,555		1,555	(585)						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	281.7		437		176		176	(261)						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	261.74		1,826		1,310		1,310	(516)						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	261.43		7,726		5,575		5,575	(2,151)						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	276.8		359		173		173	(186)						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	271.28		6,384		3,633		3,633	(2,751)						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	270.93		40,036		22,997		22,997	(17,039)						003
2.0 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	363.86		133,437		97,688		97,688	(35,749)						003
2.0 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	363.76		616,929		447,233		447,233	(169,696)						003
2.0 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	376.73		16,487		10,101		10,101	(6,386)						003
2.0 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	371.58		1,022,877		673,421		673,421	(349,456)						003
2.0 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	371.27		592,549		391,985		391,985	(200,564)						003
2.0 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	370.63		1,385,387		923,925		923,925	(461,462)						003
2.0 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	363.97		27,862		20,365		20,365	(7,497)						003
2.0 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	369.99		50,464		33,779		33,779	(16,685)						003
2.0 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	371.09		69,379		45,597		45,597	(23,782)						003
2.0 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	369.51		105,196		70,951		70,951	(34,245)						003
2.0 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	364.14		237,482		171,414		171,414	(66,068)						003
2.0 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	363.67		292,609		212,345		212,345	(80,264)						003
2.0 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	363.89		256,938		186,008		186,008	(70,930)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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)
2.0 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	377.75		144,698		87,351		87,351	(57,347)						003
2.0 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	361.89		1,614,164		1,106,344		1,106,344	(507,820)						003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/24/2018	08/23/2019			399.18		(0)											003
2.0 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	364.56		345,747		225,006		225,006	(120,741)						003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/24/2018	08/23/2019			391.26		(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	298.53		266		15		15	(251)						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	298.19		1,110		126		126	(984)						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	284.32		132,455		25,543		25,543	(106,912)						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	283.56		167,821		33,233		33,233	(134,588)						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	296.68		12,216		1,472		1,472	(10,744)						003
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		1,707		248		248	(1,459)						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	284.74		283,076		53,789		53,789	(229,287)						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	289.84		73,838		11,645		11,645	(62,193)						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	295.27		76,980		9,820		9,820	(67,160)						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	284.46		362,203		69,506		69,506	(292,698)						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	290.1		607,722		94,904		94,904	(512,818)						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	295.8		657		43		43	(614)						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	290.08		561,470		87,747		87,747	(473,723)						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	290.04		1,591,719		249,134		249,134	(1,342,585)						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	285.29		70,416		8,642		8,642	(61,774)						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	283.52		56,929		7,686		7,686	(49,243)						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	289.41		27,245		2,647		2,647	(24,598)						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 Items(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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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)
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	289.86		60,207		5,697		5,697	(54,510)						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	289.99		42,658		4,005		4,005	(38,653)						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	287.84		72,886		7,755		7,755	(65,131)						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	282.73		8,918		1,817		1,817	(7,101)						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	259.53		4,883		3,854		3,854	(1,029)						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	261.14		10,579		7,916		7,916	(2,663)						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	260.99		656,829		492,769		492,769	(164,060)						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	272.87		66,364		40,118		40,118	(26,246)						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	260.97		1,051,703		789,127		789,127	(262,576)						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	270.21		715,480		457,031		457,031	(258,449)						003
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	268.23		100,146		66,423		66,423	(33,723)						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	266.22		921,023		634,040		634,040	(286,983)						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	265.96		3,204		2,217		2,217	(987)						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	258.97		6,834		5,443		5,443	(1,391)						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	272.39		14,662		8,765		8,765	(5,897)						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	272.18		34,285		20,630		20,630	(13,655)						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	271.3		62,409		38,418		38,418	(23,991)						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	262.37		18,869		14,170		14,170	(4,699)						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	259.65		50,655		39,881		39,881	(10,774)						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	268.2		9,198		6,119		6,119	(3,079)						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	265.04		114,146		81,340		81,340	(32,806)						003
2.0 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	363.98		139,082		112,086		112,086	(26,996)						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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)
2.0 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	378.6		119,296		77,813		77,813	(41,483)						003
2.0 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	364.27		511,989		397,721		397,721	(114,268)						003
2.0 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	377.45		5,601		3,713		3,713	(1,888)						003
2.0 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	372.04		627,491		446,415		446,415	(181,076)						003
2.0 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	371.5		723,607		518,388		518,388	(205,219)						003
2.0 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	371.13		1,384,426		995,728		995,728	(388,698)						003
2.0 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	364.26		22,598		18,164		18,164	(4,434)						003
2.0 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	370.43		66,107		49,045		49,045	(17,062)						003
2.0 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	371.7		89,332		65,069		65,069	(24,263)						003
2.0 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	371.38		2,667		1,952		1,952	(715)						003
2.0 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	370.13		86,689		64,581		64,581	(22,108)						003
2.0 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	364.02		142,610		111,043		111,043	(31,567)						003
2.0 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	364.3		226,414		175,792		175,792	(50,622)						003
2.0 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	364.21		393,327		305,635		305,635	(87,692)						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	259.38		567,592		428,643		428,643	(138,949)						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			275.48		(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	261.06		182,079		127,952		127,952	(54,127)						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			270.15		(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	2904.98		1,997,810		51,179		51,179	(1,946,631)						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	2904.98		1,968,836		52,291		52,291	(1,916,545)						003
2.0 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	361.52		90,954		71,790		71,790	(19,164)						003
2.0 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	375.59		143,870		94,105		94,105	(49,765)						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 Items(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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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)
2.0 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	361.24		540,269		416,966		416,966	(123,303)						003
2.0 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	373.53		4,898		3,289		3,289	(1,609)						003
2.0 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	369.2		1,201,334		850,818		850,818	(350,516)						003
2.0 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	368.82		921,975		655,887		655,887	(266,088)						003
2.0 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	368.39		1,702,546		1,217,383		1,217,383	(485,163)						003
2.0 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	361.28		59,062		46,769		46,769	(12,293)						003
2.0 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	367.64		72,240		52,956		52,956	(19,284)						003
2.0 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	368.45		59,797		43,361		43,361	(16,436)						003
2.0 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	368.69		1,155		835		835	(320)						003
2.0 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	366.94		141,062		104,378		104,378	(36,684)						003
2.0 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	361.62		227,374		174,862		174,862	(52,512)						003
2.0 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	361.61		404,035		310,647		310,647	(93,388)						003
2.0 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	361.43		442,767		341,111		341,111	(101,656)						003
2.0 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	364.76		253,937		166,636		166,636	(87,301)						003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	09/21/2018	09/20/2019			390.31		(0)											003
2.0 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	362.23		1,517,824		1,038,566		1,038,566	(479,258)						003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	09/21/2018	09/20/2019			399.34		(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	261.14		6,753		4,631		4,631	(2,122)						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	259.94		1,058,706		740,478		740,478	(318,228)						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	272.26		180,506		100,326		100,326	(80,180)						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	260.16		1,933,522		1,347,503		1,347,503	(586,019)						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	268.84		589,459		351,815		351,815	(237,644)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	09/26/2018	09/24/2021	35,677	9,567,109	268.16		278,636		168,584		168,584	(110,052)						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	265.24		1,985,888		1,269,754		1,269,754	(716,134)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2020	19	5,790	302.5		86		4		4	(82)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2020	3,604	1,056,253	293.06		28,026		2,342		2,342	(25,684)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2020	4,075	1,191,934	292.53		32,595		2,809		2,809	(29,787)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2020	2,914	855,043	293.46		22,172		1,810		1,810	(20,362)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2020	4,329	1,268,465	292.99		33,791		2,835		2,835	(30,956)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2020	240	70,653	294.5		1,725		132		132	(1,592)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2020	5,904	1,725,875	292.33		47,735		4,161		4,161	(43,574)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	606	173,787	286.63		7,965		1,434		1,434	(6,532)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	1,275	366,142	287.26		16,338		2,876		2,876	(13,462)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	695	209,785	301.87		4,746		476		476	(4,270)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	8,790	2,529,896	287.81		110,266		19,036		19,036	(91,229)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2020	90	27,689	306.12		323		12		12	(311)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	4,297	1,246,325	290.04		49,298		7,853		7,853	(41,446)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	22,284	6,437,182	288.87		268,008		44,544		44,544	(223,463)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	1,555	462,653	297.62		12,904		1,538		1,538	(11,366)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	2,023	607,072	300.02		15,062		1,630		1,630	(13,432)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	803	242,552	301.96		5,463		546		546	(4,917)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	890	255,745	287.28		11,402		2,006		2,006	(9,396)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	323	95,642	296.39		2,829		354		354	(2,475)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	1,076	319,360	296.77		9,277		1,144		1,144	(8,133)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	10/02/2018	10/01/2021	20,471	5,914,386	288.92		245,705		40,764		40,764	(204,941)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	10,212	3,026,178	296.33		89,766		11,262		11,262	(78,504)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2020	151	45,596	302.36		685		32		32	(652)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	2,895	851,901	294.25		27,858		3,789		3,789	(24,069)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	8,319	2,490,607	299.39		63,741		7,077		7,077	(56,664)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	21,444	6,183,942	288.37		263,104		44,523		44,523	(218,582)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	13,433	3,963,754	295.08		124,706		16,428		16,428	(108,279)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	19,481	5,744,430	294.87		182,510		24,239		24,239	(158,271)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	42,083	12,398,099	294.61		398,708		53,485		53,485	(345,222)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	62,491	18,384,310	294.19		602,853		82,188		82,188	(520,665)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	98,509	28,916,394	293.54		977,064		136,560		136,560	(840,504)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2020	126	35,999	286.05		1,397		172		172	(1,225)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2020	506	146,148	288.99		4,860		511		511	(4,349)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2020	92	26,550	288.87		889		94		94	(795)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2020	8,352	2,417,039	289.41		78,579		8,074		8,074	(70,505)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2020	1,000	287,752	287.83		10,180		1,140		1,140	(9,040)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2020	1,695	497,584	293.61		12,792		1,035		1,035	(11,757)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2018	10/02/2020	18,277	6,662,910	364.55		198,306		157,401		157,401	(40,905)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2018	10/01/2021	5,227	1,911,252	365.68		70,193		53,377		53,377	(16,816)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2018	10/01/2021	12,964	4,722,372	364.26		181,889		140,361		140,361	(41,528)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2018	10/01/2021	18,256	6,658,807	364.74		252,485		193,815		193,815	(58,670)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2018	10/01/2021	13,700	5,183,006	378.31		121,249		79,427		79,427	(41,822)						003

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2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2018	10/01/2021	28,977	10,563,144	364.54		403,065		310,156		310,156	(92,909)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2018	10/01/2021	3,803	1,422,788	374.15		38,826		26,815		26,815	(12,011)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2018	10/01/2021	55,650	20,707,948	372.11		608,255		430,526		430,526	(177,729)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2018	10/01/2021	14,098	5,155,457	365.69		189,335		143,916		143,916	(45,419)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2018	10/01/2021	67,613	25,149,384	371.96		742,392		526,606		526,606	(215,786)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2018	10/01/2021	99,271	36,886,088	371.57		1,103,892		786,771		786,771	(317,121)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2018	10/02/2020	9,949	3,628,889	364.74		107,054		84,841		84,841	(22,213)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2018	10/01/2021	58,139	21,622,371	371.91		639,526		453,830		453,830	(185,696)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2018	10/02/2020	5,370	1,964,452	365.8		55,314		43,318		43,318	(11,996)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2018	10/02/2020	4,860	1,800,509	370.44		41,071		30,386		30,386	(10,685)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2018	10/02/2020	4,672	1,736,721	371.74		37,282		27,103		27,103	(10,179)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2018	10/02/2020	2,089	776,347	371.6		16,776		12,219		12,219	(4,557)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2018	10/02/2020	8,850	3,280,336	370.68		74,070		54,573		54,573	(19,497)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2018	10/02/2020	2,330	864,494	371.08		19,150		14,041		14,041	(5,109)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/04/2018	10/01/2021	18,176	6,616,936	364.05		256,825		198,475		198,475	(58,350)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/11/2018	10/10/2019	33,456	8,742,155	261.3		95,685		88,537		88,537	(7,148)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/11/2018	10/10/2019			270.86		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/11/2018	10/10/2019	54,563	14,147,079	259.28		220,980		224,366		224,366	3,386						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/11/2018	10/10/2019			275.64		(0)											003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/15/2018	09/30/2020	518	134,995	260.86		3,089		3,073		3,073	(16)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/15/2018	09/30/2020	14,391	3,820,683	265.5		63,462		59,666		59,666	(3,796)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/15/2018	09/30/2020	7,242	1,928,148	266.25		30,343		28,234		28,234	(2,109)						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/15/2018	10/13/2021	1,095	284,555	259.82		9,441		8,697		8,697	(744)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/15/2018	10/13/2021	148,894	38,718,474	260.04		1,271,557		1,167,800		1,167,800	(103,757)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/15/2018	10/13/2021	34,703	9,443,500	272.12		163,800		127,602		127,602	(36,198)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/15/2018	10/13/2021	227,324	59,231,474	260.56		1,895,880		1,731,028		1,731,028	(164,852)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/15/2018	10/13/2021	34,165	9,234,902	270.3		177,318		142,171		142,171	(35,147)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/15/2018	10/13/2021	65,253	17,466,238	267.67		386,950		322,740		322,740	(64,210)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/15/2018	10/13/2021	1,019	264,311	259.36		8,968		8,304		8,304	(664)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/15/2018	10/13/2021	198,238	52,640,010	265.54		1,306,386		1,121,853		1,121,853	(184,533)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/15/2018	09/30/2020	1,015	264,250	260.37		6,242		6,246		6,246	4						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/15/2018	10/13/2021	363	96,659	266.58		2,270		1,922		1,922	(348)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/15/2018	09/30/2020	5,092	1,393,954	273.78		12,321		10,130		10,130	(2,191)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/15/2018	09/30/2020	9,464	2,579,414	272.54		25,175		21,181		21,181	(3,994)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/15/2018	09/30/2020	19,240	5,235,434	272.11		52,910		44,824		44,824	(8,086)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/15/2018	09/30/2020	2,228	583,237	261.77		12,544		12,367		12,367	(177)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/15/2018	09/30/2020	1,528	398,970	261.14		8,953		8,887		8,887	(66)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/15/2018	09/30/2020	11,900	3,097,032	260.26		73,779		73,827		73,827	48						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/15/2018	09/30/2020	6,502	1,744,017	268.22		23,733		21,465		21,465	(2,268)						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT09	10/16/2018	10/15/2019	########	55,279,283	2806.75		3,217,254		430,823		430,823	(2,786,431)						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Bank of America Corp	B4TYDEB6GKMZO031MB27	10/16/2018	10/15/2019	########	38,717,947	2750.79		2,446,974		324,320		324,320	(2,122,654)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/17/2018	10/16/2020	8,468	3,024,130	357.13		94,078		105,408		105,408	11,330						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/17/2018	10/15/2021	29,687	10,584,743	356.55		426,596		435,281		435,281	8,685						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/17/2018	10/15/2021	16,779	6,144,353	366.19		176,517		168,929		168,929	(7,588)						003

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2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/17/2018	10/15/2021	31,386	11,205,797	357.03		444,428		452,166		452,166	7,738						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/17/2018	10/15/2021	67,115	24,425,786	363.94		761,083		740,791		740,791	(20,292)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/17/2018	10/15/2021	79,753	29,080,169	364.63		883,658		856,036		856,036	(27,622)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/17/2018	10/15/2021	110,800	40,197,299	362.79		1,305,229		1,280,557		1,280,557	(24,672)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/17/2018	10/16/2020	4,338	1,559,688	359.55		43,596		48,288		48,288	4,692						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/17/2018	10/16/2020	6,460	2,315,016	358.34		68,286		76,093		76,093	7,807						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/17/2018	10/16/2020	8,541	3,099,107	362.86		74,390		80,975		80,975	6,585						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/17/2018	10/16/2020	9,007	3,257,486	361.67		82,682		90,559		90,559	7,877						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/17/2018	10/16/2020	18,716	6,799,009	363.27		160,023		173,845		173,845	13,822						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/17/2018	10/15/2021	583	219,783	377.2		4,149		3,601		3,601	(548)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/17/2018	10/15/2021	16,913	6,045,228	357.43		236,444		240,087		240,087	3,643						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/17/2018	10/15/2021	28,684	10,227,453	356.56		411,898		420,422		420,422	8,524						003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/23/2018	10/22/2019	44,222	15,887,106	359.26		190,154		299,262		299,262	109,108						003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/23/2018	10/22/2019			377.73		(0)											003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/23/2018	10/04/2019	41,531	15,093,608	363.43		137,468		230,868		230,868	93,400						003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/23/2018	10/04/2019			386.62		(0)											003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/23/2018	10/04/2019	92,906	33,911,499	365.01		284,291		493,644		493,644	209,353						003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/23/2018	10/04/2019			400.89		(0)											003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/23/2018	10/22/2019	104,148	36,879,760	354.11		705,080		1,191,084		1,191,084	486,004						003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/23/2018	10/22/2019			391.3		(0)											003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/30/2018	10/29/2020	10,505	3,693,813	351.63		110,406		166,437		166,437	56,031						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/30/2018	10/29/2021	30,959	10,912,048	352.47		406,489		526,620		526,620	120,131						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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)
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/30/2018	10/29/2021	36,887	13,232,635	358.73		393,589		501,217		501,217	107,628						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/30/2018	10/29/2021	37,896	13,369,568	352.8		492,264		637,330		637,330	145,066						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/30/2018	10/29/2021	64,384	23,123,557	359.15		677,321		861,158		861,158	183,837						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/30/2018	10/29/2021	73,496	26,381,447	358.95		778,324		990,449		990,449	212,125						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/30/2018	10/29/2021	123,537	44,258,255	358.26		1,340,373		1,708,271		1,708,271	367,898						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/30/2018	10/29/2020	4,834	1,706,447	353.04		47,852		72,263		72,263	24,411						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/30/2018	10/29/2020	6,907	2,427,516	351.44		73,149		110,286		110,286	37,137						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/30/2018	10/29/2020	4,560	1,630,353	357.55		36,934		56,049		56,049	19,115						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/30/2018	10/29/2020	9,082	3,246,420	357.44		74,022		112,196		112,196	38,174						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/30/2018	10/29/2020	6,708	2,396,253	357.22		55,207		83,689		83,689	28,482						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/30/2018	10/29/2021	110	40,630	370.51		767		926		926	159						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/30/2018	10/29/2021	12,811	4,524,788	353.19		164,368		212,569		212,569	48,201						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/30/2018	10/29/2021	23,979	8,437,558	351.88		320,832		416,206		416,206	95,374						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/31/2018	10/29/2021	2,706	689,315	254.7		27,307		28,441		28,441	1,134						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/31/2018	10/29/2021	140,848	35,907,804	254.94		1,405,664		1,462,155		1,462,155	56,491						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/31/2018	10/29/2021	27,533	7,350,800	266.98		155,562		143,842		143,842	(11,720)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/31/2018	10/29/2021	198,369	50,526,497	254.71		1,999,557		2,083,588		2,083,588	84,031						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/31/2018	10/29/2021	58,275	15,401,428	264.29		377,038		359,394		359,394	(17,644)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/31/2018	10/29/2021	56,713	14,848,104	261.81		413,440		404,963		404,963	(8,477)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/31/2018	10/29/2021	3,902	999,459	256.16		36,910		38,027		38,027	1,117						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/31/2018	10/29/2021	218,535	56,773,278	259.79		1,752,653		1,750,343		1,750,343	(2,310)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/09/2020	179	51,001	284.76		700		283		283	(417)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/09/2020	337	98,399	291.76		797		259		259	(538)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/08/2021	586	167,462	285.66		3,296		1,500		1,500	(1,795)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/08/2021	1,322	375,102	283.65		8,247		3,909		3,909	(4,338)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/08/2021	1,621	464,395	286.51		8,715		3,899		3,899	(4,816)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/08/2021	5,447	1,533,130	281.47		37,899		18,734		18,734	(19,164)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/08/2021	418	123,127	294.59		1,437		538		538	(899)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/08/2021	1,082	320,784	296.49		3,330		1,192		1,192	(2,138)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/08/2021	7,646	2,180,395	285.18		44,072		20,260		20,260	(23,811)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/08/2021	673	199,199	296.11		2,117		765		765	(1,352)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/08/2021	739	210,370	284.53		4,408		2,053		2,053	(2,355)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/09/2020	287	81,743	284.76		1,122		453		453	(668)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/08/2021	18,260	5,324,492	291.59		74,487		29,872		29,872	(44,615)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/08/2021	660	196,972	298.52		1,799		613		613	(1,186)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/08/2021	10,342	2,945,353	284.8		60,798		28,164		28,164	(32,633)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/08/2021	18,442	5,374,160	291.41		75,990		30,597		30,597	(45,392)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/08/2021	2,075	604,077	291.19		8,654		3,502		3,502	(5,152)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/08/2021	33,892	9,830,062	290.04		150,669		62,532		62,532	(88,137)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/30/2020	68	19,317	286.09		249		98		98	(151)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/30/2020	386	110,296	285.66		1,465		584		584	(880)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/30/2020	1,112	315,588	283.92		4,737		1,984		1,984	(2,753)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/30/2020	1,491	402,844	270.24		14,282		8,269		8,269	(6,013)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/09/2020	636	181,302	284.95		2,454		986		986	(1,468)						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 Items(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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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)
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/30/2020	2,428	653,208	269.05		24,744		14,661		14,661	(10,083)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/30/2020	4,381	1,205,273	275.11		32,131		16,787		16,787	(15,344)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/30/2020	3,078	850,259	276.26		21,120		10,749		10,749	(10,372)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/30/2020	4,894	1,344,854	274.77		36,600		19,268		19,268	(17,331)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/30/2020	1,107	304,637	275.09		8,131		4,250		4,250	(3,881)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	11/01/2021	810	219,340	270.8		9,328		5,542		5,542	(3,786)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	11/01/2021	2,745	740,550	269.75		33,041		19,939		19,939	(13,103)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	11/01/2021	127	36,155	285		753		350		350	(404)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	11/01/2021	5,050	1,367,132	270.71		58,382		34,733		34,733	(23,649)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	11/01/2021	14,557	3,931,018	270.05		173,015		103,945		103,945	(69,069)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/09/2020	1,193	339,399	284.53		4,735		1,926		1,926	(2,808)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	11/01/2021	645	181,562	281.43		4,578		2,275		2,275	(2,303)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	11/01/2021	14,806	3,999,986	270.16		175,170		105,069		105,069	(70,101)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	11/01/2021	12,436	3,458,712	278.11		103,430		54,572		54,572	(48,857)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	11/01/2021	1,966	531,669	270.48		22,945		13,698		13,698	(9,248)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	11/01/2021	25,804	7,139,157	276.67		229,407		124,081		124,081	(105,325)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	11/01/2021	23,236	6,275,355	270.07		275,944		165,735		165,735	(110,209)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	11/01/2021	37,851	10,448,346	276.04		346,336		189,328		189,328	(157,008)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	11/01/2021	2,321	639,693	275.58		21,687		11,947		11,947	(9,740)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	11/01/2021	89,061	24,520,252	275.32		841,914		465,792		465,792	(376,122)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/09/2020	1,077	314,738	292.16		2,469		792		792	(1,677)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/09/2020	1,891	548,339	290.03		5,083		1,749		1,749	(3,334)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/09/2020	1,111	321,567	289.52		3,100		1,084		1,084	(2,016)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/09/2020	574	166,751	290.69		1,469		495		495	(974)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/09/2020	46	13,594	293.09		99		31		31	(68)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2020	1,188	307,729	259.09		6,651		8,247		8,247	1,596						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2020	3,184	838,227	263.25		13,533		16,424		16,424	2,891						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2020	76	19,395	253.79		591		746		746	155						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2020	5,037	1,310,249	260.1		26,396		32,624		32,624	6,228						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2020	5,024	1,325,463	263.82		20,549		24,827		24,827	4,278						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2020	83	21,141	253.79		644		813		813	169						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2020	504	130,954	259.82		2,691		3,328		3,328	637						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2020	10,069	2,593,875	257.62		61,821		77,158		77,158	15,337						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2020	4,569	1,197,734	262.17		20,878		25,522		25,522	4,644						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2020	1,592	411,906	258.72		9,123		11,336		11,336	2,213						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2020	5,876	1,552,900	264.26		23,329		28,084		28,084	4,755						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2020	1,222	315,227	257.92		7,370		9,182		9,182	1,812						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2020	22,243	5,799,329	260.73		111,881		137,812		137,812	25,931						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2020	12,329	3,221,489	261.29		59,796		73,404		73,404	13,608						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2020	5,089	1,324,784	260.3		26,363		32,503		32,503	6,140						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2020	1,326	346,102	261.03		6,550		8,042		8,042	1,492						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2021	1,035	262,522	253.72		10,243		11,469		11,469	1,226						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2021	1,460	370,334	253.73		14,450		16,171		16,171	1,721						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2021	850	215,668	253.79		8,387		9,387		9,387	1,000						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	11/13/2018	11/12/2021	523	138,753	265.13		3,020		3,093		3,093	73						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2021	118,175	29,977,399	253.67		1,172,294		1,313,182		1,313,182	140,888						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2021	16,451	4,364,241	265.28		94,267		96,335		96,335	2,068						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2020	37	9,315	253.19		294		372		372	78						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2021	2,001	507,687	253.77		19,766		22,121		22,121	2,355						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2021	1,706	447,820	262.56		11,189		11,742		11,742	553						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2021	168,476	42,733,909	253.65		1,672,966		1,873,996		1,873,996	201,030						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2021	124	31,511	253.43		1,247		1,398		1,398	151						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2021	25,372	6,662,698	262.6		166,187		174,268		174,268	8,081						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2021	40,645	10,599,851	260.79		290,613		309,690		309,690	19,077						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2021	2,616	681,279	260.4		19,073		20,376		20,376	1,303						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2021	591	150,001	253.86		5,814		6,504		6,504	690						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2021	198,022	51,244,257	258.78		1,558,437		1,686,709		1,686,709	128,272						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2020	70	17,774	253.19		562		710		710	148						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2020	274	69,275	253.28		2,177		2,751		2,751	574						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2020	4,361	1,181,043	270.82		10,728		12,197		12,197	1,469						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2020	15,228	4,100,665	269.29		42,028		48,560		48,560	6,532						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2020	47	12,020	256.07		317		398		398	81						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2020	13,036	3,530,304	270.81		32,069		36,491		36,491	4,422						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/14/2018	11/13/2020	6,650	2,344,904	352.64		80,127		101,611		101,611	21,484						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/14/2018	11/12/2021	29,040	10,242,313	352.7		434,725		491,742		491,742	57,017						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/14/2018	11/12/2021	50,130	17,680,325	352.69		750,946		849,163		849,163	98,217						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 Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central 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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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)
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/14/2018	11/12/2021	26,234	9,471,645	361.05		300,900		328,120		328,120	27,220						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/14/2018	11/12/2021	294	106,506	362.35		3,227		3,496		3,496	269						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/14/2018	11/12/2021	63,618	22,437,309	352.69		952,992		1,077,634		1,077,634	124,642						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/14/2018	11/12/2021	75,704	27,228,627	359.67		908,454		997,817		997,817	89,363						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/14/2018	11/12/2021	79,013	28,389,198	359.3		960,002		1,055,985		1,055,985	95,983						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/14/2018	11/12/2021	134,742	48,315,718	358.58		1,676,188		1,849,778		1,849,778	173,590						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/14/2018	11/13/2020	2,248	791,408	352.1		27,691		35,112		35,112	7,421						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/14/2018	11/13/2020	7,899	2,787,432	352.89		94,234		119,466		119,466	25,232						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/14/2018	11/13/2020	9,744	3,491,037	358.27		92,959		116,809		116,809	23,850						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/14/2018	11/13/2020	8,227	2,945,681	358.05		79,226		99,606		99,606	20,380						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/14/2018	11/13/2020	8,362	2,991,085	357.68		81,785		102,943		102,943	21,158						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/14/2018	11/12/2021	361	127,199	352.05		5,521		6,255		6,255	734						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/14/2018	11/12/2021	767	269,920	352.05		11,715		13,274		13,274	1,559						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/14/2018	11/12/2021	16,938	5,971,792	352.57		254,576		288,097		288,097	33,521						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	11/16/2018	11/15/2019	########	41,276,980	2737.91		2,175,256		588,274		588,274	(1,586,982)						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	11/16/2018	11/15/2019	########	56,164,385	2737.91		2,751,774		717,351		717,351	(2,034,423)						003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/19/2018	11/15/2019	30,330	10,785,295	355.6		216,555		248,255		248,255	31,700						003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/19/2018	11/15/2019			373.78		(0)											003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/19/2018	11/15/2019			373.78		(0)											003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/19/2018	11/15/2019	167,119	58,745,579	351.52		1,786,499		2,196,071		2,196,071	409,572						003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/19/2018	11/15/2019			387.28		(0)											003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/19/2018	11/15/2019			387.28		(0)											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 Items(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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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.	11/26/2018	11/19/2020	975	249,721	256.14		5,986		8,253		8,253	2,267						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/26/2018	11/19/2021	278	73,739	265.2		1,479		1,643		1,643	164						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/26/2018	11/19/2021	95,984	24,346,321	253.65		894,570		1,069,708		1,069,708	175,138						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/26/2018	11/19/2021	10,123	2,683,690	265.11		54,158		60,138		60,138	5,980						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/26/2018	11/19/2021	5,692	1,443,793	253.67		52,989		63,368		63,368	10,379						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/26/2018	11/19/2021	2,775	727,865	262.27		17,151		19,498		19,498	2,347						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/26/2018	11/19/2021	140,155	35,551,750	253.66		1,304,844		1,561,209		1,561,209	256,365						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/26/2018	11/19/2021	5,552	1,454,076	261.89		34,979		39,870		39,870	4,891						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/26/2018	11/19/2021	39,385	10,331,586	262.32		242,614		275,913		275,913	33,299						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/26/2018	11/19/2021	49,150	12,809,494	260.62		329,797		379,284		379,284	49,487						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/26/2018	11/19/2021	14,562	3,791,927	260.39		98,734		113,832		113,832	15,098						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/26/2018	11/19/2020	153	38,876	253.86		1,081		1,492		1,492	411						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/26/2018	11/19/2021	1,106	280,152	253.24		10,499		12,581		12,581	2,083						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/26/2018	11/19/2021	146,222	37,831,904	258.73		1,074,728		1,252,346		1,252,346	177,618						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/26/2018	11/19/2020	5,698	1,444,342	253.48		41,140		56,799		56,799	15,659						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/26/2018	11/19/2020	2,306	606,768	263.11		8,902		12,094		12,094	3,192						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/26/2018	11/19/2020	5,480	1,426,859	260.39		25,535		34,950		34,950	9,415						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/26/2018	11/19/2020	3,146	819,597	260.55		14,501		19,840		19,840	5,339						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/26/2018	11/19/2021	1,217	308,878	253.78		11,270		13,477		13,477	2,207						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/26/2018	11/19/2021	1,328	336,625	253.41		12,513		14,981		14,981	2,468						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/26/2018	11/19/2021	2,462	624,543	253.71		22,869		27,353		27,353	4,484						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/30/2018	11/30/2020	8,964	3,192,729	356.17		106,134		118,859		118,859	12,725						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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)
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/30/2018	11/29/2021	18,804	6,693,606	355.97		281,118		285,347		285,347	4,229						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/30/2018	11/29/2021	35,902	12,785,619	356.13		534,215		541,707		541,707	7,492						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/30/2018	11/29/2021	31,512	11,487,333	364.54		358,605		346,400		346,400	(12,205)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/30/2018	11/29/2021	47,651	16,957,458	355.87		714,284		725,670		725,670	11,386						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/30/2018	11/29/2021	83,562	30,341,536	363.1		996,900		972,116		972,116	(24,784)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/30/2018	11/29/2021	97,679	35,419,386	362.61		1,183,870		1,158,191		1,158,191	(25,679)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/30/2018	11/29/2021	154,852	56,034,785	361.86		1,923,263		1,889,989		1,889,989	(33,274)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/30/2018	11/30/2020	3,404	1,213,228	356.38		39,967		44,731		44,731	4,764						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/30/2018	11/30/2020	5,722	2,035,522	355.72		69,010		77,356		77,356	8,346						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/30/2018	11/30/2020	9,119	3,299,968	361.86		85,176		93,456		93,456	8,280						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/30/2018	11/30/2020	5,086	1,839,366	361.65		47,961		52,643		52,643	4,682						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/30/2018	11/30/2020	3,871	1,395,017	360.37		38,556		42,539		42,539	3,983						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/30/2018	11/29/2021	1,258	448,145	356.31		18,602		18,856		18,856	254						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/30/2018	11/29/2021	394	146,704	372.59		3,398		3,095		3,095	(303)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/30/2018	11/29/2021	15,261	5,440,515	356.49		224,494		227,330		227,330	2,836						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2020	159	45,493	286.21		708		243		243	(465)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2021	670	181,793	271.37		8,518		4,505		4,505	(4,012)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2021	570	155,063	272.27		6,979		3,637		3,637	(3,342)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2021	1,310	376,199	287.1		8,156		3,210		3,210	(4,946)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2021	11,691	3,173,862	271.49		147,916		78,085		78,085	(69,830)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2021	974	277,595	284.95		6,745		2,777		2,777	(3,968)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2021	1,909	539,579	282.61		14,796		6,387		6,387	(8,409)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	12/03/2018	11/30/2021	728	205,532	282.46		5,679		2,459		2,459	(3,220)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2021	19,466	5,292,729	271.9		242,198		127,002		127,002	(115,196)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2021	29,858	8,111,735	271.68		374,859		197,277		197,277	(177,583)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2021	11,062	3,101,457	280.38		95,145		42,899		42,899	(52,246)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2020	93	26,487	284.71		456		164		164	(292)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2021	2,272	634,669	279.34		20,495		9,425		9,425	(11,070)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2021	1,578	441,761	280.01		13,803		6,268		6,268	(7,535)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2021	50,372	14,004,460	278.02		482,239		227,290		227,290	(254,949)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2021	32,363	8,792,978	271.7		405,979		213,584		213,584	(192,395)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2021	70,405	19,543,779	277.59		687,057		326,390		326,390	(360,668)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2021	103,467	28,637,679	276.78		1,046,466		504,490		504,490	(541,977)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2020	185	52,544	283.53		978		363		363	(615)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2020	1,512	411,172	271.86		15,456		7,667		7,667	(7,789)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2020	3,417	927,379	271.43		35,688		17,869		17,869	(17,819)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2020	1,661	464,426	279.64		11,088		4,569		4,569	(6,519)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2020	4,344	1,202,768	276.9		33,914		14,974		14,974	(18,940)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2020	7,829	2,171,422	277.37		59,535		25,984		25,984	(33,551)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2020	10,602	2,927,197	276.09		86,580		38,985		38,985	(47,595)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/03/2018	11/30/2020	1,149	290,032	252.41		10,422		12,247		12,247	1,825						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/03/2018	11/30/2020	4,198	1,094,138	260.64		23,340		26,523		26,523	3,183						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/03/2018	11/30/2020	179	45,986	257.61		1,198		1,383		1,383	185						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/03/2018	11/30/2020	640	166,860	260.91		3,498		3,965		3,965	467						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 Items(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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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.	12/03/2018	11/30/2020	6,953	1,794,597	258.12		45,261		52,105		52,105	6,844						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/03/2018	11/30/2020	2,733	716,030	262.04		13,881		15,637		15,637	1,756						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/03/2018	11/30/2020	12,200	3,154,772	258.58		77,228		88,691		88,691	11,463						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/03/2018	11/30/2020	4,052	1,050,436	259.23		24,637		28,201		28,201	3,564						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/03/2018	11/30/2021	1,250	315,763	252.54		13,916		14,755		14,755	839						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/03/2018	11/30/2021	5,209	1,315,264	252.48		58,137		61,651		61,651	3,514						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/03/2018	11/30/2021	6,610	1,667,223	252.24		74,491		79,130		79,130	4,639						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/03/2018	11/30/2020	669	168,237	251.61		6,332		7,459		7,459	1,127						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/03/2018	11/30/2021	4,255	1,123,158	263.96		28,126		27,246		27,246	(880)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/03/2018	11/30/2021	92,571	23,343,647	252.17		1,046,979		1,111,969		1,111,969	64,990						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/03/2018	11/30/2020	186	47,310	253.74		1,570		1,838		1,838	268						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/03/2018	11/30/2020	267	67,582	253.58		2,263		2,653		2,653	390						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/03/2018	11/30/2020	417	109,287	261.79		2,154		2,432		2,432	278						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/03/2018	11/30/2020	613	154,130	251.48		5,847		6,888		6,888	1,041						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/03/2018	11/30/2020	3,684	965,955	262.2		18,531		20,841		20,841	2,310						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/03/2018	11/30/2020	4,605	1,159,801	251.84		43,060		50,711		50,711	7,651						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/03/2018	11/30/2020	324	84,549	261.01		1,759		1,994		1,994	235						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/04/2018	11/29/2019	22,606	5,772,864	255.37		97,657		101,727		101,727	4,070						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/04/2018	11/29/2019			265.27		(0)											003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/04/2018	11/29/2019	39,845	10,079,204	252.96		245,844		274,809		274,809	28,965						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/04/2018	11/29/2019			268.46		(0)											003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/03/2018	11/30/2021	19,736	5,205,425	263.75		131,838		127,948		127,948	(3,890)						003

SCHEDULE DB - PART A - SECTION 1

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

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/03/2018	11/30/2021	24,376	6,152,155	252.39		273,007		289,728		289,728	16,721						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/03/2018	11/30/2021	2,941	768,275	261.23		22,175		22,042		22,042	(133)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/03/2018	11/30/2021	106,364	26,827,050	252.22		1,199,782		1,274,592		1,274,592	74,810						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/03/2018	11/30/2021	11,731	3,055,149	260.44		91,852		91,894		91,894	42						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/03/2018	11/30/2021	33,349	8,695,124	260.73		257,455		257,057		257,057	(398)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/03/2018	11/30/2021	20,797	5,392,454	259.29		171,783		173,561		173,561	1,778						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/03/2018	11/30/2021	18,591	4,811,449	258.81		156,905		159,242		159,242	2,337						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/03/2018	11/30/2021	1,853	467,646	252.42		20,731		21,989		21,989	1,258						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/03/2018	11/30/2021	161,646	41,585,050	257.26		1,464,513		1,503,867		1,503,867	39,354						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/11/2018	12/03/2021	368	93,888	255.09		4,063		3,833		3,833	(230)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/11/2018	12/03/2021	4,156	1,093,833	263.2		31,917		27,863		27,863	(4,054)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/11/2018	12/03/2021	102	26,446	260.4		889		798		798	(91)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/11/2018	12/03/2021	7,501	1,972,803	263.02		58,130		50,816		50,816	(7,314)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/11/2018	12/03/2021	10,916	2,855,938	261.62		90,278		80,135		80,135	(10,143)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/11/2018	12/03/2021	19,675	5,129,762	260.72		169,602		151,927		151,927	(17,675)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/11/2018	12/03/2021	59,628	15,465,217	259.36		546,196		496,277		496,277	(49,919)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/11/2018	12/10/2021	775	198,729	256.55		8,056		7,503		7,503	(553)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/11/2018	12/10/2021	2,813	721,601	256.51		29,313		27,305		27,305	(2,008)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/11/2018	12/10/2021	5,307	1,361,553	256.57		55,137		51,349		51,349	(3,788)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/11/2018	12/10/2021	2,836	760,137	268.07		17,297		14,226		14,226	(3,071)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/11/2018	12/03/2021	4,868	1,238,788	254.47		55,156		52,293		52,293	(2,863)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/11/2018	12/10/2021	50,865	13,048,519	256.53		529,510		493,201		493,201	(36,309)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	12/11/2018	12/10/2021	5,404	1,449,542	268.23		32,695		26,841		26,841	(5,854)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/11/2018	12/10/2021	14,391	3,692,450	256.58		149,523		139,178		139,178	(10,345)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/11/2018	12/10/2021	2,940	780,375	265.45		20,373		17,321		17,321	(3,052)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/11/2018	12/10/2021	66,330	17,014,213	256.51		691,155		643,809		643,809	(47,346)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/11/2018	12/10/2021	11,170	2,955,854	264.63		80,534		69,112		69,112	(11,422)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/11/2018	12/10/2021	6,241	1,657,352	265.54		43,066		36,575		36,575	(6,491)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/11/2018	12/10/2021	16,274	4,292,024	263.73		122,383		106,176		106,176	(16,207)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/11/2018	12/10/2021	28,440	7,485,811	263.21		219,276		191,251		191,251	(28,025)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/11/2018	12/10/2021	976	250,229	256.49		10,175		9,479		9,479	(696)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/11/2018	12/03/2021	6,871	1,753,487	255.2		75,513		71,151		71,151	(4,362)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/11/2018	12/10/2021	92,392	24,180,863	261.72		763,159		676,615		676,615	(86,544)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/11/2018	12/03/2021	1,024	272,114	265.83		6,940		5,870		5,870	(1,070)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/11/2018	12/03/2021	31,805	8,099,347	254.66		357,483		338,415		338,415	(19,068)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/11/2018	12/03/2021	3,894	1,033,955	265.53		26,790		22,739		22,739	(4,051)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/11/2018	12/03/2021	7,951	2,022,776	254.41		90,322		85,664		85,664	(4,658)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/11/2018	12/03/2021	2,721	714,997	262.77		21,333		18,703		18,703	(2,630)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/11/2018	12/03/2021	51,889	13,219,791	254.77		580,639		549,088		549,088	(31,551)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/13/2018	12/11/2020	4,425	1,590,914	359.54		49,426		50,803		50,803	1,377						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/13/2018	12/10/2021	29,504	10,612,995	359.71		418,666		392,084		392,084	(26,582)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/13/2018	12/10/2021	18,140	6,675,634	368		197,004		174,253		174,253	(22,751)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/13/2018	12/10/2021	28,382	10,201,540	359.44		405,859		380,964		380,964	(24,895)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/13/2018	12/10/2021	63,812	23,410,052	366.86		719,799		642,210		642,210	(77,589)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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)
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/13/2018	12/10/2021	73,184	26,794,251	366.12		846,011		758,898		758,898	(87,113)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/13/2018	12/10/2021	131,489	48,067,101	365.56		1,547,625		1,394,469		1,394,469	(153,156)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/13/2018	12/11/2020	1,057	380,793	360.35		11,423		11,693		11,693	270						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/13/2018	12/11/2020	7,142	2,567,571	359.5		79,920		82,149		82,149	2,229						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/13/2018	12/11/2020	5,208	1,899,416	364.7		46,821		46,859		46,859	38						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/13/2018	12/11/2020	230	84,151	366		1,952		1,939		1,939	(13)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/13/2018	12/11/2020	8,997	3,275,611	364.07		83,134		83,485		83,485	351						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/13/2018	12/11/2020	10,738	3,911,166	364.22		98,579		98,916		98,916	337						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/13/2018	12/10/2021	13,217	4,756,535	359.87		186,629		174,604		174,604	(12,025)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/13/2018	12/10/2021	26,858	9,662,567	359.76		380,315		356,260		356,260	(24,055)						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/18/2018	12/13/2019	########	45,480,420	2599.95		2,105,743		1,565,237		1,565,237	(540,506)						003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/ Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/18/2018	12/13/2019	########	59,799,151	2599.95		2,601,263		1,898,456		1,898,456	(702,807)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/26/2018	12/24/2020	2,948	788,617	267.51		23,692		20,556		20,556	(3,136)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	3,154	849,014	269.19		30,022		24,218		24,218	(5,804)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	355	101,872	286.69		1,374		919		919	(455)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	300	84,280	281.12		1,577		1,130		1,130	(448)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	765	208,804	273.1		6,054		4,715		4,715	(1,339)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	26,645	7,175,383	269.3		252,351		203,376		203,376	(48,975)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	92	25,919	281.09		486		348		348	(138)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	1,984	558,964	281.75		10,090		7,173		7,173	(2,917)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	22,252	5,980,220	268.75		216,118		174,987		174,987	(41,131)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	20,795	5,771,979	277.57		131,778		98,139		98,139	(33,639)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	12/26/2018	12/23/2021	243	68,247	281.13		1,277		914		914	(363)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/26/2018	12/24/2020	2,581	696,309	269.77		18,206		15,472		15,472	(2,734)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	30,922	8,544,748	276.33		208,713		157,458		157,458	(51,255)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	19,626	5,260,999	268.06		196,676		160,160		160,160	(36,516)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	3,615	1,007,673	278.71		21,602		15,892		15,892	(5,710)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	56,928	15,626,813	274.5		420,956		323,470		323,470	(97,486)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	76,710	21,042,433	274.31		572,567		440,787		440,787	(131,780)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/26/2018	12/24/2020	320	89,612	279.87		1,182		894		894	(288)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/26/2018	12/24/2020	8,970	2,472,626	275.66		43,933		35,053		35,053	(8,880)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/26/2018	12/24/2020	1,370	378,896	276.53		6,340		5,006		5,006	(1,334)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/26/2018	12/24/2020	327	91,917	280.97		1,118		833		833	(285)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/26/2018	12/24/2020	4,537	1,248,130	275.09		23,057		18,520		18,520	(4,537)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	132	35,948	273.1		1,042		812		812	(230)						003
Zebra Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	860	233,179	271.29		7,420		5,877		5,877	(1,544)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2018	12/28/2020	823	211,773	257.34		7,546		6,589		6,589	(957)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2018	12/28/2020	1,253	323,060	257.87		11,162		9,697		9,697	(1,465)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2018	12/28/2020	407	104,351	256.19		3,971		3,505		3,505	(466)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2018	12/28/2020	3,751	964,006	257.01		35,033		30,667		30,667	(4,366)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2018	12/28/2020	706	179,248	253.91		7,751		6,969		6,969	(782)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2018	12/28/2020	7,543	1,999,604	265.1		44,050		35,330		35,330	(8,720)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2018	12/28/2020	1,383	354,937	256.58		13,211		11,619		11,619	(1,592)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2018	12/28/2020	7,564	1,976,056	261.23		55,750		46,806		46,806	(8,944)						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 Items(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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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.	12/28/2018	12/28/2020	7,624	2,016,911	264.54		46,127		37,231		37,231	(8,896)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/28/2020	26,705	7,009,076	262.46		183,198		151,612		151,612	(31,586)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/28/2020	5,373	1,431,203	266.36		29,015		22,876		22,876	(6,139)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/28/2020	418	105,952	253.54		4,676		4,216		4,216	(460)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/28/2020	6,149	1,601,561	260.48		47,343		40,051		40,051	(7,292)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/28/2020	437	113,106	259.06		3,641		3,127		3,127	(514)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/28/2020	548	143,322	261.38		4,008		3,358		3,358	(650)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/28/2020	7,756	2,031,666	261.95		54,834		45,644		45,644	(9,190)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/28/2020	7,312	1,931,218	264.1		45,410		36,884		36,884	(8,526)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/28/2020	13,801	3,635,435	263.41		89,433		73,202		73,202	(16,231)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/27/2021	657	169,346	257.85		7,323		5,981		5,981	(1,342)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/27/2021	405	103,909	256.66		4,745		3,922		3,922	(823)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/27/2021	11,197	2,883,570	257.52		126,643		103,754		103,754	(22,889)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/27/2021	33,396	8,589,487	257.2		382,720		314,638		314,638	(68,082)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/28/2020	2,206	563,992	255.65		22,149		19,625		19,625	(2,524)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/27/2021	6,880	1,849,024	268.75		46,991		33,463		33,463	(13,528)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/27/2021	66,160	17,011,595	257.13		760,173		625,580		625,580	(134,593)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/27/2021	10,396	2,797,407	269.08		69,966		49,527		49,527	(20,439)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/27/2021	66,302	17,070,856	257.47		751,205		615,952		615,952	(135,253)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/27/2021	17,309	4,607,858	266.21		133,280		98,417		98,417	(34,863)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/27/2021	134,243	34,528,539	257.21		1,537,078		1,264,095		1,264,095	(272,983)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/27/2021	46,074	12,224,447	265.32		369,977		276,306		276,306	(93,671)						003

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/27/2021	48,257	12,851,282	266.31		370,130		272,731		272,731	(97,399)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/27/2021	30,374	8,028,981	264.34		255,139		192,987		192,987	(62,152)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/27/2021	127,767	33,734,347	264.03		1,088,576		826,622		826,622	(261,954)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/28/2020	826	214,653	259.93		6,557		5,583		5,583	(974)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/27/2021	429	110,540	257.7		4,813		3,938		3,938	(875)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/27/2021	166,236	43,615,242	262.37		1,526,043		1,183,098		1,183,098	(342,945)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/28/2020	1,461	376,468	257.74		13,102		11,401		11,401	(1,701)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/28/2020	524	138,156	263.44		3,388		2,776		2,776	(612)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/28/2020	621	158,803	255.87		6,157		5,447		5,447	(710)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/28/2020	86	22,198	258.63		733		632		632	(101)						003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/28/2020	1,611	415,300	257.83		14,384		12,500		12,500	(1,884)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/28/2020	18	6,505	358.77		243		218		218	(25)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/28/2020	12,437	4,545,570	365.5		127,226		108,885		108,885	(18,341)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/28/2020	4,907	1,796,059	366.04		49,116		41,829		41,829	(7,287)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/28/2020	13,639	4,979,590	365.09		141,986		121,841		121,841	(20,145)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/27/2021	77	27,635	360.44		1,202		997		997	(205)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/27/2021	16,779	6,039,673	359.95		266,957		222,332		222,332	(44,625)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/27/2021	282	105,312	372.89		2,985		2,228		2,228	(757)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/27/2021	32,994	11,876,338	359.95		524,941		437,192		437,192	(87,749)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/27/2021	196	72,697	371.85		2,139		1,613		1,613	(526)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/27/2021	39,751	14,313,364	360.08		630,046		524,185		524,185	(105,861)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/27/2021	26,034	9,595,270	368.57		317,091		246,422		246,422	(70,669)						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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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)
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2018	12/28/2020	168	60,663	360.77		2,083		1,842		1,842	(241)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2018	12/27/2021	202	75,386	372.35		2,178		1,635		1,635	(543)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2018	12/27/2021	52,241	18,802,703	359.92		831,682		692,991		692,991	(138,691)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2018	12/27/2021	91,654	33,661,937	367.27		1,164,012		914,766		914,766	(249,246)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2018	12/27/2021	74,851	27,471,799	367.02		958,092		754,639		754,639	(203,453)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2018	12/27/2021	117,681	43,084,026	366.11		1,549,853		1,230,553		1,230,553	(319,300)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2018	12/28/2020	27	9,799	368.39		241		202		202	(39)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2018	12/28/2020	156	55,729	357.56		2,185		1,970		1,970	(215)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2018	12/28/2020	68	24,479	357.56		960		866		866	(94)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2018	12/28/2020	3,032	1,090,430	359.65		39,233		34,951		34,951	(4,282)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2018	12/28/2020	454	166,299	365.99		4,557		3,883		3,883	(674)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2018	12/28/2020	5,533	1,991,603	359.95		70,822		62,927		62,927	(7,895)						003
2.0 Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2018	12/28/2020	3,711	1,335,390	359.83		47,689		42,437		42,437	(5,252)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2018	12/27/2019	70,169	18,027,061	256.91		459,606		402,705		402,705	(56,901)						003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2018	12/27/2019			276.62		(0)											003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2018	12/27/2019	197,705	70,561,057	356.9		2,166,851		1,995,678		1,995,678	(171,173)						003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2018	12/27/2019			393.63		(0)											003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2018	12/27/2019	161,728	58,283,461	360.38		1,319,699		1,157,711		1,157,711	(161,988)						003
2.0 Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2018	12/27/2019			382.95		(0)											003
0089999999. Total-Purchased Options-Hedging Other-Call Options and Warrants											258,329,475	333,383,120	0	436,842,664	XXX	436,842,664	(299,246,479)	0	0	0	0	XXX	XXX
0149999999. Total-Purchased Options-Hedging Other											258,329,475	333,383,120	0	436,842,664	XXX	436,842,664	(299,246,479)	0	0	0	0	XXX	XXX
0369999999. Total-Purchased Options-Call Options and Warrants											258,329,475	333,383,120	0	436,842,664	XXX	436,842,664	(299,246,479)	0	0	0	0	XXX	XXX
0429999999. Total-Purchased Options											258,329,475	333,383,120	0	436,842,664	XXX	436,842,664	(299,246,479)	0	0	0	0	XXX	XXX

Swaps - Hedging Effective - Foreign Exchange

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 Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 -- 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)			826,383	3,213,000		1,711,991		1,883,000			489,265		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)			303,092	5,292,000		4,594,935		1,518,000			387,502		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- L8367#AD5	D 1	Currency	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	06/04/2015	06/25/2025		12,400,300	4.407 USD (2.62 EUR)			214,488	(213,400)		(849,511)		591,800			157,923		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)			209,741	(213,400)		(900,692)		591,800			180,633		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)			153,831	2,996,000		2,624,015		759,000			204,360		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)			1,380,917	309,811		(579,872)		445,961			536,654		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)			194,804	3,276,000		2,148,261		1,518,000			389,543		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)			414,096	4,814,400		3,408,231		2,580,600			656,867		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)			150,469	561,600		112,261		986,700			305,590		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G2479@AC3	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/12/2016	11/14/2026		29,831,000	3.387 USD (2.28 GBP)			320,244	496,800		402,618		1,745,700			418,611		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)			308,326	(408,900)		(866,057)		780,100			227,626		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)			57,225	(484,200)		(899,507)		683,100			156,889		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)			514,880	(737,266)		(682,943)		(436,859)			224,510		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)			516,374	(737,266)		(719,246)		(436,859)			250,406		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)			914,320	(685,253)		(1,038,968)		(815,470)			433,045		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)			615,608	(817,800)		(1,746,465)		1,560,200			476,521		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)			63,684	(84,600)		(180,669)		161,400			49,295		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)			265,212	413,000		427,191		2,656,500			729,688		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)			668,834	(765,700)		(1,680,661)		1,667,800			513,163		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)			455,828	582,000		(45,503)		1,076,000			346,620		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)			191,589	428,442		618,526		819,113			347,764		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)			269,986	603,758		871,621		1,154,287			490,067		100 / 100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed 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)			611,936	5,108,250		6,311,174		5,108,250			759,158		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)			155,568	1,232,000		1,686,885		1,232,000			215,539		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		14,294,000	4.448 USD (3.02 GBP)			194,459	1,540,000		2,108,607		1,540,000			269,424		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- N7591#AA9	D 1	Currency	Societe Generale.	O2RNE8IBXP4R0TD8PU41	03/06/2018	03/31/2036		12,400,000	4.693 USD (2.47 EUR)			218,908	933,000		1,103,568		933,000			257,582		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- N7591#AA9	D 1	Currency	Societe Generale.	O2RNE8IBXP4R0TD8PU41	03/06/2018	03/31/2036		8,680,000	4.693 USD (2.47 EUR)			153,235	653,100		772,497		653,100			180,307		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)			153,778	826,000		1,450,894		826,000			165,157		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)			490,070	1,543,500		2,691,524		1,543,500			341,313		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)			137,920	183,600		528,951		183,600			178,113		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)			137,919	183,600		528,951		183,600			178,113		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)			47,457	365,400		697,795		365,400			202,978		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)			47,457	365,400		697,795		365,400			202,978		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G8056*AH2	D 1	Currency	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	08/07/2018	11/07/2028		16,828,500	4.1913 USD (2.72 GBP)			38,153	248,300		684,624		248,300			264,216		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- TBD	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/31/2018	01/31/2026		12,810,000	4.3415 USD (2.68 GBP)				56,000		385,926		56,000			170,551		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- TBD	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/31/2018	01/31/2029		20,496,000	4.4775 USD (2.87 GBP)				89,600		746,914		89,600			325,576		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- TBD	D 1	Currency	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	11/16/2018	01/09/2034		23,122,800	4.5565 USD (3.01 GBP)				165,600		862,246		165,600			448,302		100 / 100
Pay Fixed EU Receive Fixed USD Currency Swap	AFS Bond -- 769741$01	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/26/2018	12/05/2036		7,932,400	5.637 USD (3.11 EUR)			14,265	(94,500)		228,590		(94,500)			168,002		100 / 100
Pay Fixed EU Receive Fixed USD Currency Swap	AFS Bond -- 769741$01	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/26/2018	12/05/2036		7,948,248	5.637 USD (3.11 EUR)			14,293	(94,689)		229,046		(94,689)			168,338		100 / 100
0879999999. Total-Swaps-Hedging Effective-Foreign Exchange											0	0	11,425,348	31,143,188	XXX	28,445,544	0	34,794,034	0	0	12,468,189	XXX	XXX
0909999999. Total-Swaps-Hedging Effective											0	0	11,425,348	31,143,188	XXX	28,445,544	0	34,794,034	0	0	12,468,189	XXX	XXX
1179999999. Total-Swaps-Foreign Exchange											0	0	11,425,348	31,143,188	XXX	28,445,544	0	34,794,034	0	0	12,468,189	XXX	XXX
1209999999. Total-Swaps											0	0	11,425,348	31,143,188	XXX	28,445,544	0	34,794,034	0	0	12,468,189	XXX	XXX
1399999999. Total-Hedging Effective											0	0	11,425,348	31,143,188	XXX	28,445,544	0	34,794,034	0	0	12,468,189	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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)
1409999999. Total-Hedging Other										..258,329,475	..333,383,120	0	436,842,664	XXX	436,842,664	(299,246,479)	0	0	0	0	XXX	XXX
1449999999. TOTAL										..258,329,475	..333,383,120	11,425,348	467,985,852	XXX	465,288,209	(299,246,479)	..34,794,034	0	0	12,468,189	XXX	XXX

(a)

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

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (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	7H6GLXDRUGQFU57RNE	01/20/2016.	01/12/2018.	01/12/2018.	Exercise	1,154	268,259	232.39	10,389		53,620		10,389		(38,061)			43,230			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	01/20/2016.	01/12/2018.	01/12/2018.	Exercise	19,506	4,638,467	237.8	129,323		800,516		129,323		(583,887)			671,193			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	01/20/2016.	01/12/2018.	01/12/2018.	Exercise	27,990	6,650,604	237.61	187,810		1,154,010		187,810		(840,919)			966,200			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	01/20/2016.	01/12/2018.	01/12/2018.	Exercise	6,109	1,453,332	237.89	40,321		250,174		40,321		(182,509)			209,853			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	01/20/2016.	01/12/2018.	01/12/2018.	Exercise	16,166	3,841,272	237.61	108,476		666,536		108,476		(485,700)			558,060			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	01/20/2016.	01/12/2018.	01/12/2018.	Exercise	178	41,262	232.25	1,611		8,277		1,611		(5,871)			6,666			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	01/20/2016.	01/12/2018.	01/12/2018.	Exercise	1,261	293,005	232.42	11,321		58,520		11,321		(41,553)			47,199			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	01/20/2016.	01/12/2018.	01/12/2018.	Exercise	5,067	1,177,368	232.37	45,652		235,453		45,652		(167,109)			189,802			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	01/20/2016.	01/12/2018.	01/12/2018.	Exercise	8,256	1,981,350	239.99	48,050		320,744		48,050		(235,750)			272,695			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	01/20/2016.	01/12/2018.	01/12/2018.	Exercise	621	144,476	232.55	5,542		28,759		5,542		(20,434)			23,217			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	01/20/2016.	01/12/2018.	01/12/2018.	Exercise	5,085	1,180,709	232.21	46,169		237,098		46,169		(168,156)			190,929			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	01/20/2016.	01/12/2018.	01/12/2018.	Exercise	15,567	3,728,419	239.51	93,245		612,245		93,245		(449,337)			518,999			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	01/20/2016.	01/12/2018.	01/12/2018.	Exercise	2,939	696,478	236.96	20,486		123,095		20,486		(89,452)			102,608			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/03/2016.	01/29/2018.	01/29/2018.	Exercise	8,802	2,122,104	241.08	71,212		348,667		71,212		(221,623)			277,454			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/03/2016.	01/29/2018.	01/29/2018.	Exercise	517	122,862	237.52	5,054		22,331		5,054		(13,994)			17,277			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/03/2016.	01/29/2018.	01/29/2018.	Exercise	1,626	392,148	241.2	13,055		64,204		13,055		(40,837)			51,148			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/03/2016.	01/29/2018.	01/29/2018.	Exercise	20,808	5,004,661	240.52	173,536		835,844		173,536		(530,320)			662,308			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/03/2016.	01/29/2018.	01/29/2018.	Exercise	40,401	9,673,599	239.44	357,144		1,666,538		357,144		(1,053,077)			1,309,394			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/03/2016.	01/29/2018.	01/29/2018.	Exercise	204	48,597	238.36	1,906		8,630		1,906		(5,431)			6,724			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/03/2016.	01/29/2018.	01/29/2018.	Exercise	1,280	305,519	238.75	11,722		53,669		11,722		(33,827)			41,947			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/03/2016.	01/29/2018.	01/29/2018.	Exercise	2,046	479,373	234.34	23,443		94,815		23,443		(58,383)			71,372			003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/03/2016.	01/29/2018.	01/29/2018.	Exercise	713	166,082	232.83	8,795		34,140		8,795		(20,814)			25,344			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/03/2016.	01/29/2018.	01/29/2018.	Exercise	2,939	715,356	243.44	20,834		109,460		20,834		(69,995)			88,626			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/03/2016.	01/29/2018.	01/29/2018.	Exercise	6,847	1,601,473	233.89	80,180		320,445		80,180		(196,785)			240,265			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/03/2016.	01/29/2018.	01/29/2018.	Exercise	11,017	2,652,496	240.77	90,668		439,787		90,668		(279,241)			349,120			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/03/2016.	01/29/2018.	01/29/2018.	Exercise	881	205,581	233.22	10,666		41,844		10,666		(25,580)			31,178			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/03/2016.	01/29/2018.	01/29/2018.	Exercise	661	155,427	235.1	7,299		30,140		7,299		(18,644)			22,841			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/03/2016.	01/29/2018.	01/29/2018.	Exercise	114	26,559	233.67	1,346		5,344		1,346		(3,277)			3,999			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/03/2016.	01/29/2018.	01/29/2018.	Exercise	1,892	442,082	233.66	22,420		88,980		22,420		(54,546)			66,560			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/16/2016.	02/09/2018.	02/09/2018.	Exercise	231	55,347	239.7	2,431		6,872		2,431		(5,565)			4,440			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/16/2016.	02/09/2018.	02/09/2018.	Exercise	3,745	932,552	248.99	23,933		76,667		23,933		(71,020)			52,734			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/16/2016.	02/09/2018.	02/09/2018.	Exercise	7,141	1,723,922	241.4	69,057		200,386		69,057		(166,110)			131,329			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/16/2016.	02/09/2018.	02/09/2018.	Exercise	2,552	640,166	250.84	14,649		47,520		14,649		(45,338)			32,871			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/16/2016.	02/09/2018.	02/09/2018.	Exercise	1,801	452,016	251.05	10,191		33,147		10,191		(31,752)			22,956			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/16/2016.	02/09/2018.	02/09/2018.	Exercise	247	58,390	236.74	2,999		8,070		2,999		(6,271)			5,071			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/16/2016.	02/09/2018.	02/09/2018.	Exercise	7,982	1,988,653	249.15	50,524		162,109		50,524		(150,556)			111,585			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/16/2016.	02/09/2018.	02/09/2018.	Exercise	70	16,947	243.81	592		1,783		592		(1,530)			1,191			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/16/2016.	02/09/2018.	02/09/2018.	Exercise	3,694	925,612	250.59	21,498		69,701		21,498		(66,246)			48,203			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/16/2016.	02/09/2018.	02/09/2018.	Exercise	103	25,890	251.02	585		1,902		585		(1,821)			1,317			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/16/2016.	02/09/2018.	02/09/2018.	Exercise	12,447	3,052,244	245.22	98,331		301,714		98,331		(264,079)			203,383			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/16/2016.	02/09/2018.	02/09/2018.	Exercise	160	37,973	236.74	1,950		5,248		1,950		(4,078)			3,298			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/16/2016.	02/09/2018.	02/09/2018.	Exercise	24,801	6,109,024	246.32	184,273		573,899		184,273		(510,608)			389,626			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/16/2016.	02/09/2018.	02/09/2018.	Exercise	5,042	1,230,660	244.06	42,407		128,078		42,407		(110,251)			85,671			003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/16/2016.	02/09/2018.	02/09/2018.	Exercise	2,755	676,407	245.56	21,348		65,834		21,348		(57,919)			44,486			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/16/2016.	02/09/2018.	02/09/2018.	Exercise	1,529	371,979	243.23	13,443		40,114		13,443		(34,124)			26,672			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/16/2016.	02/09/2018.	02/09/2018.	Exercise	313	80,385	256.74	1,246		3,983		1,246		(4,269)			2,736			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/16/2016.	02/09/2018.	02/09/2018.	Exercise	793	193,307	243.89	6,729		20,267		6,729		(17,401)			13,538			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/16/2016.	02/09/2018.	02/09/2018.	Exercise	97	23,327	239.33	1,046		2,937		1,046		(2,365)			1,891			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/16/2016.	02/09/2018.	02/09/2018.	Exercise	714	176,406	247.16	5,060		15,916		5,060		(14,339)			10,856			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/16/2016.	02/09/2018.	02/09/2018.	Exercise	2,453	587,675	239.58	25,977		73,294		25,977		(59,257)			47,317			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2018.	02/28/2018.	Exercise	195	47,487	243.16	1,828		5,210		1,828		(4,256)			3,382			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2018.	02/28/2018.	Exercise	6,638	1,675,404	252.41	37,171		115,694		37,171		(108,343)			78,523			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2018.	02/28/2018.	Exercise	8,499	2,056,656	241.98	84,483		236,790		84,483		(190,292)			152,307			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2018.	02/28/2018.	Exercise	898	225,437	251.15	5,413		16,777		5,413		(15,394)			11,364			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2018.	02/28/2018.	Exercise	4,941	1,243,230	251.64	28,951		89,917		28,951		(83,154)			60,966			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2018.	02/28/2018.	Exercise	3,642	908,662	249.52	24,144		73,998		24,144		(66,191)			49,854			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2018.	02/28/2018.	Exercise	378	93,482	247.57	2,794		8,409		2,794		(7,307)			5,615			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2018.	02/28/2018.	Exercise	18,919	4,736,720	250.37	119,378		368,351		119,378		(333,881)			248,972			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2018.	02/28/2018.	Exercise	2,031	509,069	250.71	12,569		38,844		12,569		(35,389)			26,275			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2018.	02/28/2018.	Exercise	8,755	2,174,445	248.38	61,894		187,872		61,894		(165,229)			125,977			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2018.	02/28/2018.	Exercise	21,047	5,232,735	248.62	146,909		446,620		146,909		(394,089)			299,711			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2018.	02/28/2018.	Exercise	1,123	272,013	242.16	11,064		31,092		11,064		(25,049)			20,028			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2018.	02/28/2018.	Exercise	544	135,079	248.37	3,845		11,677		3,845		(10,270)			7,832			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2018.	02/28/2018.	Exercise	132	32,788	248.49	928		2,817		928		(2,481)			1,890			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2018.	02/28/2018.	Exercise	57	14,482	255.1	270		837		270		(822)			567			003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2018.	02/28/2018.	Exercise	854	207,990	243.56	7,831		22,442		7,831		(18,431)			14,611			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2018.	02/28/2018.	Exercise	374	90,877	242.85	3,559		10,100		3,559		(8,214)			6,541			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2018.	02/28/2018.	Exercise	1,644	416,650	253.46	8,647		26,926		8,647		(25,668)			18,280			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2018.	02/28/2018.	Exercise	3,736	906,858	242.75	35,714		101,202		35,714		(82,191)			65,488			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2018.	02/28/2018.	Exercise	88	22,125	251.59	517		1,605		517		(1,483)			1,088			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2018.	02/28/2018.	Exercise	2,638	638,848	242.21	25,927		72,876		25,927		(58,739)			46,949			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/22/2016.	03/16/2018.	03/16/2018.	Exercise	1,240	300,475	242.33	11,345		30,875		11,345		(28,277)			19,529			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/22/2016.	03/16/2018.	03/16/2018.	Exercise	6,648	1,667,834	250.89	39,354		108,623		39,354		(116,341)			69,269			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/22/2016.	03/16/2018.	03/16/2018.	Exercise	2,988	725,499	242.84	27,605		72,867		27,605		(66,344)			45,262			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/22/2016.	03/16/2018.	03/16/2018.	Exercise	2,273	571,439	251.36	13,095		36,079		13,095		(39,085)			22,984			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/22/2016.	03/16/2018.	03/16/2018.	Exercise	10,249	2,564,387	250.21	63,133		174,437		63,133		(183,856)			111,303			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/22/2016.	03/16/2018.	03/16/2018.	Exercise	2,571	643,926	250.44	15,633		43,170		15,633		(45,740)			27,537			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/22/2016.	03/16/2018.	03/16/2018.	Exercise	27,177	6,765,644	248.95	180,182		496,790		180,182		(508,887)			316,609			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/22/2016.	03/16/2018.	03/16/2018.	Exercise	1,485	369,622	248.83	9,908		27,332		9,908		(27,933)			17,424			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/22/2016.	03/16/2018.	03/16/2018.	Exercise	14,519	3,611,368	248.73	97,424		268,606		97,424		(273,897)			171,182			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/22/2016.	03/16/2018.	03/16/2018.	Exercise	98	23,841	243.1	894		2,366		894		(2,165)			1,472			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/22/2016.	03/16/2018.	03/16/2018.	Exercise	450	109,225	242.97	4,127		10,906		4,127		(9,951)			6,779			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/22/2016.	03/16/2018.	03/16/2018.	Exercise	93	22,468	240.4	978		2,508		978		(2,188)			1,530			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/22/2016.	03/16/2018.	03/16/2018.	Exercise	305	77,917	255.85	1,334		3,466		1,334		(4,293)			2,132			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/22/2016.	03/16/2018.	03/16/2018.	Exercise	2,061	498,077	241.65	20,261		52,724		20,261		(47,001)			32,463			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/22/2016.	03/16/2018.	03/16/2018.	Exercise	612	148,785	243.14	5,569		14,741		5,569		(13,491)			9,173			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/22/2016.	03/16/2018.	03/16/2018.	Exercise	4,465	1,129,268	252.91	23,442		63,940		23,442		(72,144)			40,498			003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/22/2016.	03/16/2018.	03/16/2018.	Exercise	2,802	677,464	241.82	27,287		71,187		27,287		(63,660)			43,900			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	04/04/2016.	03/29/2018.	03/29/2018.	Exercise	240	58,532	243.59	2,214		5,183		2,214		(5,158)			2,970			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	04/04/2016.	03/29/2018.	03/29/2018.	Exercise	1,825	443,339	242.88	17,441		40,669		17,441		(39,854)			23,227			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	04/04/2016.	03/29/2018.	03/29/2018.	Exercise	452	115,282	255.27	2,143		4,466		2,143		(6,458)			2,323			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	04/04/2016.	03/29/2018.	03/29/2018.	Exercise	2,029	494,143	243.52	18,760		43,911		18,760		(43,639)			25,151			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	04/04/2016.	03/29/2018.	03/29/2018.	Exercise	1,687	428,263	253.88	8,717		19,028		8,717		(25,745)			10,311			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	04/04/2016.	03/29/2018.	03/29/2018.	Exercise	4,509	1,095,329	242.92	42,995		100,280		42,995		(98,357)			57,285			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	04/04/2016.	03/29/2018.	03/29/2018.	Exercise	6,659	1,677,145	251.85	38,846		88,635		38,846		(110,664)			49,790			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	04/04/2016.	03/29/2018.	03/29/2018.	Exercise	333	81,045	243.02	3,164		7,383		3,164		(7,257)			4,220			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	04/04/2016.	03/29/2018.	03/29/2018.	Exercise	406	101,916	251.16	2,465		5,681		2,465		(6,924)			3,216			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	04/04/2016.	03/29/2018.	03/29/2018.	Exercise	26,178	6,580,782	251.39	156,877		360,465		156,877		(442,838)			203,588			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	04/04/2016.	03/29/2018.	03/29/2018.	Exercise	1,774	444,899	250.78	11,016		25,511		11,016		(30,705)			14,495			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	04/04/2016.	03/29/2018.	03/29/2018.	Exercise	37,998	9,507,435	250.21	243,828		568,067		243,828		(671,353)			324,239			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	04/04/2016.	03/29/2018.	03/29/2018.	Exercise	293	73,097	249.36	1,975		4,632		1,975		(5,334)			2,657			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	04/04/2016.	03/29/2018.	03/29/2018.	Exercise	3,808	946,997	248.7	26,622		62,676		26,622		(70,818)			36,054			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	04/04/2016.	03/29/2018.	03/29/2018.	Exercise	286	69,468	243.09	2,701		6,307		2,701		(6,209)			3,606			003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB	01/17/2017.	01/12/2018.	01/12/2018.	Exercise	17,981,281	17,981,281	2274.64	673,759		2,274,632		673,759		(1,599,346)			1,600,874			003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB	01/17/2017.	01/12/2018.	01/12/2018.	Exercise	40,702,628	40,702,628	2274.64	1,363,945		5,291,342		1,363,945		(3,914,038)			3,927,397			003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT	01/18/2017.	01/12/2018.	01/12/2018.	Exercise	9,089	20,675,227	2274.64	904,946		2,274,271		904,946		(1,353,741)			1,369,326			003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT	01/18/2017.	01/12/2018.	01/12/2018.	Expiration			2274.64	(0)		(0)		(0)								003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/06/2017.	01/31/2018.	01/31/2018.	Exercise	110,201	28,305,091	256.85	674,429		2,415,603		674,429		(1,203,174)			1,741,174			003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	02/06/2017.	01/31/2018.	01/31/2018.	Expiration			277.55	(0)		(134,445)		(0)					(134,445)			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	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB65	02/16/2017.	02/15/2018.	02/15/2018.	Exercise	16,186,848	16,186,848	2349.25	592,439		2,047,636		592,439		(1,320,414)			1,455,198			003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB65	02/16/2017.	02/15/2018.	02/15/2018.	Exercise	62,316,885	62,316,885	2349.25	2,037,762		6,983,697		2,037,762		(4,372,977)			4,945,935			003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT	02/22/2017.	02/15/2018.	02/15/2018.	Exercise	9,504	22,328,118	2349.25	1,035,025		2,456,117		1,035,025		(1,285,358)			1,421,092			003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT	02/22/2017.	02/15/2018.	02/15/2018.	Expiration			2607.67	(0)		(0)		(0)								003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/02/2017.	02/28/2018.	02/28/2018.	Exercise	49,411	12,989,721	262.89	250,021		343,408		250,021		(318,031)			93,387			003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/02/2017.	02/28/2018.	02/28/2018.	Exercise	89,451	23,201,886	259.38	628,843		935,661		628,843		(710,420)			306,818			003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/02/2017.	02/28/2018.	02/28/2018.	Expiration			278.73	(0)		(0)		(0)								003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	03/02/2017.	02/28/2018.	02/28/2018.	Expiration			280.57	(0)		(0)		(0)								003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	04/20/2016.	04/13/2018.	04/13/2018.	Exercise	19	4,753	244.27	195		455		195		(388)			260			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	04/20/2016.	04/13/2018.	04/13/2018.	Exercise	682	166,420	244.06	6,921		16,086		6,921		(13,667)			9,164			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	04/20/2016.	04/13/2018.	04/13/2018.	Exercise	124	31,788	256.56	631		1,374		631		(1,569)			743			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	04/20/2016.	04/13/2018.	04/13/2018.	Exercise	633	154,347	243.65	6,563		15,204		6,563		(12,822)			8,641			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	04/20/2016.	04/13/2018.	04/13/2018.	Exercise	29	7,089	244.27	291		678		291		(579)			387			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	04/20/2016.	04/13/2018.	04/13/2018.	Exercise	2,952	752,682	254.97	16,531		37,432		16,531		(40,547)			20,900			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	04/20/2016.	04/13/2018.	04/13/2018.	Exercise	5,969	1,456,279	243.99	60,760		141,217		60,760		(119,867)			80,457			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	04/20/2016.	04/13/2018.	04/13/2018.	Exercise	10,801	2,730,209	252.77	68,695		160,721		68,695		(163,768)			92,026			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	04/20/2016.	04/13/2018.	04/13/2018.	Exercise	8,484	2,136,729	251.84	56,931		134,139		56,931		(133,523)			77,209			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	04/20/2016.	04/13/2018.	04/13/2018.	Exercise	26,464	6,641,363	250.96	186,570		441,681		186,570		(430,650)			255,111			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	04/20/2016.	04/13/2018.	04/13/2018.	Exercise	162	40,433	248.97	1,276		3,034		1,276		(2,833)			1,757			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	04/20/2016.	04/13/2018.	04/13/2018.	Exercise	451	109,818	243.37	4,738		10,956		4,738		(9,196)			6,218			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	04/20/2016.	04/13/2018.	04/13/2018.	Exercise	729	181,918	249.5	5,571		13,234		5,571		(12,494)			7,663			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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	05/09/2016.	05/04/2018.	05/04/2018.	Exercise	12	2,974	243.98	94		312		94		(275)			219			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	05/09/2016.	05/04/2018.	05/04/2018.	Exercise	1,586	387,681	244.47	11,846		39,867		11,846		(35,344)			28,021			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	05/09/2016.	05/04/2018.	05/04/2018.	Exercise	135	34,565	256.82	432		1,721		432		(1,924)			1,289			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	05/09/2016.	05/04/2018.	05/04/2018.	Exercise	2,760	675,607	244.77	20,232		68,563		20,232		(61,081)			48,331			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	05/09/2016.	05/04/2018.	05/04/2018.	Exercise	209	51,177	245.44	1,468		5,040		1,468		(4,536)			3,572			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	05/09/2016.	05/04/2018.	05/04/2018.	Exercise	5,743	1,468,970	255.78	19,929		79,427		19,929		(86,466)			59,499			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	05/09/2016.	05/04/2018.	05/04/2018.	Exercise	8,749	2,137,041	244.25	66,233		221,885		66,233		(196,046)			155,652			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	05/09/2016.	05/04/2018.	05/04/2018.	Exercise	17,189	4,357,040	253.48	70,474		277,257		70,474		(287,082)			206,782			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	05/09/2016.	05/04/2018.	05/04/2018.	Exercise	339	83,000	244.83	2,478		8,401		2,478		(7,489)			5,923			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	05/09/2016.	05/04/2018.	05/04/2018.	Exercise	202	51,122	252.93	863		3,371		863		(3,452)			2,508			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	05/09/2016.	05/04/2018.	05/04/2018.	Exercise	337	82,236	244.09	2,577		8,598		2,577		(7,576)			6,021			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	05/09/2016.	05/04/2018.	05/04/2018.	Exercise	17,709	4,473,648	252.62	77,211		300,876		77,211		(306,274)			223,665			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	05/09/2016.	05/04/2018.	05/04/2018.	Exercise	54,122	13,628,962	251.82	249,502		962,828		249,502		(965,486)			713,326			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	05/09/2016.	05/04/2018.	05/04/2018.	Exercise	462	113,015	244.79	3,380		11,459		3,380		(10,213)			8,079			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	05/09/2016.	05/04/2018.	05/04/2018.	Exercise	798	198,964	249.4	4,348		16,123		4,348		(15,480)			11,775			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	05/09/2016.	05/04/2018.	05/04/2018.	Exercise	3,730	929,959	249.29	20,480		75,802		20,480		(72,645)			55,322			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	06/02/2016.	05/31/2018.	05/31/2018.	Exercise	141	34,373	243.59	1,159		3,639		1,159		(3,159)			2,481			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	06/02/2016.	05/31/2018.	05/31/2018.	Exercise	28,632	7,191,472	251.17	145,164		521,387		145,164		(515,453)			376,223			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	06/02/2016.	05/31/2018.	05/31/2018.	Exercise	52,910	13,259,687	250.61	278,834		993,114		278,834		(971,300)			714,280			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	06/02/2016.	05/31/2018.	05/31/2018.	Exercise	2,583	630,423	244.07	20,612		65,375		20,612		(57,189)			44,763			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	06/02/2016.	05/31/2018.	05/31/2018.	Exercise	790	197,473	249.88	4,370		15,410		4,370		(14,874)			11,040			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	06/02/2016.	05/31/2018.	05/31/2018.	Exercise	2,377	589,383	247.99	14,878		50,836		14,878		(47,455)			35,959			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	24	25
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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	06/02/2016.	05/31/2018.	05/31/2018.	Exercise	196	47,886	243.77	1,595		5,031		1,595		(4,381)			3,436			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	06/02/2016.	05/31/2018.	05/31/2018.	Exercise	3,197	777,763	243.27	26,760		83,477		26,760		(72,082)			56,717			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	06/02/2016.	05/31/2018.	05/31/2018.	Exercise	770	197,284	256.28	2,717		10,084		2,717		(11,169)			7,367			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	06/02/2016.	05/31/2018.	05/31/2018.	Exercise	2,337	569,441	243.63	19,143		60,186		19,143		(52,281)			41,043			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	06/02/2016.	05/31/2018.	05/31/2018.	Exercise	3,675	935,286	254.51	14,773		54,645		14,773		(57,891)			39,872			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	06/02/2016.	05/31/2018.	05/31/2018.	Exercise	10,340	2,518,480	243.57	84,994		266,872		84,994		(231,589)			181,878			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	06/02/2016.	05/31/2018.	05/31/2018.	Exercise	11,961	3,021,240	252.6	55,019		200,698		55,019		(204,017)			145,680			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	06/02/2016.	05/31/2018.	05/31/2018.	Exercise	1,618	392,512	242.66	14,024		43,221		14,024		(36,964)			29,197			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	06/22/2016.	06/15/2018.	06/15/2018.	Exercise	217	53,591	247.43	1,696		4,252		1,696		(4,101)			2,556			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	06/22/2016.	06/15/2018.	06/15/2018.	Exercise	861	211,800	246.05	7,317		18,085		7,317		(16,902)			10,769			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	06/22/2016.	06/15/2018.	06/15/2018.	Exercise	2,432	597,001	245.45	21,404		52,561		21,404		(48,478)			31,157			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	06/22/2016.	06/15/2018.	06/15/2018.	Exercise	58	15,034	259.97	195		410		195		(644)			215			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	06/22/2016.	06/15/2018.	06/15/2018.	Exercise	376	92,124	245.29	3,335		8,176		3,335		(7,515)			4,841			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	06/22/2016.	06/15/2018.	06/15/2018.	Exercise	3,734	967,270	259.06	13,479		29,870		13,479		(43,924)			16,391			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	06/22/2016.	06/15/2018.	06/15/2018.	Exercise	3,808	940,724	247.05	30,501		76,195		30,501		(72,856)			45,694			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	06/22/2016.	06/15/2018.	06/15/2018.	Exercise	8,358	2,140,500	256.09	37,362		91,692		37,362		(115,007)			54,330			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	06/22/2016.	06/15/2018.	06/15/2018.	Exercise	16,417	4,188,320	255.12	78,474		196,020		78,474		(236,325)			117,546			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	06/22/2016.	06/15/2018.	06/15/2018.	Exercise	30,926	7,863,980	254.28	156,488		395,240		156,488		(461,966)			238,752			003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	04/07/2017.	04/06/2018.	04/06/2018.	Exercise	278,084	72,171,052	259.53	1,543,364		1,479,405		1,543,364		(2,385,979)			(63,959)			003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	04/07/2017.	04/06/2018.	04/06/2018.	Expiration			280.81	(0)		(0)		(0)								003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU4	04/19/2017.	04/13/2018.	04/13/2018.	Exercise	25,911,968	25,911,968	2328.95	1,039,070		3,277,864		1,039,070		(2,184,776)			2,238,794			003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Goldman Sachs Group	FOR8UP27PHTHYVLBNG	04/19/2017.	05/15/2018.	05/15/2018.	Exercise	36,706,608	36,706,608	2402.32	1,335,533		4,771,859		1,335,533		(3,229,876)			3,436,326			003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB2	05/17/2017.	05/15/2018.	05/15/2018.	Exercise...	12,808	30,767,882	2402.32	1,215,951		3,384,528		1,215,951		(1,561,486)			2,168,578			003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB2	05/17/2017.	05/15/2018.	05/15/2018.	Expiration.			2666.58	(0)		(0)		(0)								003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB65	05/16/2017.	05/15/2018.	05/15/2018.	Exercise...	39,649,165	39,649,165	2402.32	1,280,668		4,506,069		1,280,668		(2,675,335)			3,225,401			003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	05/16/2017.	05/15/2018.	05/15/2018.	Exercise...	23,058,212	23,058,212	2402.32	841,164		2,916,864		841,164		(1,739,318)			2,075,700			003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	05/31/2017.	05/30/2018.	05/30/2018.	Exercise...	128,775	33,527,841	260.36	715,989		1,229,801		715,989		(849,053)			513,812			003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	05/31/2017.	05/30/2018.	05/30/2018.	Exercise...	284,385	73,564,665	258.68	1,896,847		3,193,642		1,896,847		(2,274,384)			1,296,795			003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	05/31/2017.	05/30/2018.	05/30/2018.	Expiration.			278.09	(0)		(0)		(0)								003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	05/31/2017.	05/30/2018.	05/30/2018.	Expiration.			281.56	(0)		(0)		(0)								003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB65	06/16/2017.	06/15/2018.	06/15/2018.	Exercise...	21,160,383	21,160,383	2432.46	831,603		2,676,788		831,603		(1,462,569)			1,845,185			003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT	06/16/2017.	06/15/2018.	06/15/2018.	Exercise...	42,192,158	42,192,158	2432.46	1,434,533		5,136,221		1,434,533		(2,676,333)			3,701,687			003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB65	06/20/2017.	06/15/2018.	06/15/2018.	Exercise...	6,212	15,110,296	2432.46	619,268		1,359,918		619,268		(474,541)			740,650			003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB2	06/20/2017.	06/15/2018.	06/15/2018.	Exercise...	10,424	25,355,112	2432.46	1,162,758		2,789,056		1,162,758		(986,495)			1,626,298			003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB65	06/20/2017.	06/15/2018.	06/15/2018.	Expiration.			2651.38	(0)		(0)		(0)								003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB2	06/20/2017.	06/15/2018.	06/15/2018.	Expiration.			2700.03	(0)		(0)		(0)								003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB2	03/16/2017.	03/15/2018.	03/15/2018.	Exercise...	36,763,230	36,763,230	2385.26	1,227,892		4,088,154		1,227,892		(2,319,830)			2,860,262			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/11/2016.	07/06/2018.	07/06/2018.	Exercise...	517	128,960	249.26	4,336		7,176		4,336		(8,563)			2,840			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/11/2016.	07/06/2018.	07/06/2018.	Exercise...	1,726	427,666	247.78	15,741		26,494		15,741		(29,819)			10,753			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/11/2016.	07/06/2018.	07/06/2018.	Exercise...	1,112	276,010	248.32	9,837		16,461		9,837		(18,909)			6,625			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/11/2016.	07/06/2018.	07/06/2018.	Exercise...	574	149,842	260.84	2,281		1,316		2,281		(5,628)			(965)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/11/2016.	07/06/2018.	07/06/2018.	Exercise...	1,862	461,862	248.03	16,740		28,118		16,740		(31,952)			11,378			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/11/2016.	07/06/2018.	07/06/2018.	Exercise...	450	116,790	259.47	1,967		1,647		1,967		(4,799)			(320)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/11/2016.	07/06/2018.	07/06/2018.	Exercise...	4,220	1,046,781	248.03	37,941		63,728		37,941		(72,417)			25,787			003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/11/2016.	07/06/2018.	07/06/2018.	Exercise	9,683	2,495,737	257.75	47,639		52,093		47,639		(113,592)			4,454			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/11/2016.	07/06/2018.	07/06/2018.	Exercise	19,823	5,082,689	256.4	106,649		133,411		106,649		(249,041)			26,761			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/11/2016.	07/06/2018.	07/06/2018.	Exercise	26,846	6,862,203	255.61	152,219		201,885		152,219		(349,955)			49,666			003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/12/2017.	07/06/2018.	07/06/2018.	Exercise	253,607	66,214,199	261.09	1,176,736		517,358		1,176,736		(1,920,936)			(659,378)			003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/12/2017.	07/06/2018.	07/06/2018.	Expiration			281.67	(0)		(0)		(0)								003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/12/2017.	07/06/2018.	07/06/2018.	Exercise	59,243	14,726,558	248.58	711,505		861,982		711,505		(763,789)			150,477			003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/12/2017.	07/06/2018.	07/06/2018.	Expiration			285.2	(0)		(0)		(0)								003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/16/2015.	07/09/2018.	07/09/2018.	Exercise	29,232	7,132,895	244.01	292,027		560,962		292,027		(588,747)			268,934			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/16/2015.	07/09/2018.	07/09/2018.	Exercise	5,486	1,379,924	251.53	39,665		64,023		39,665		(84,834)			24,358			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/16/2015.	07/09/2018.	07/09/2018.	Exercise	40,895	10,090,962	246.75	364,379		672,731		364,379		(756,781)			308,352			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/16/2015.	07/09/2018.	07/09/2018.	Exercise	8,480	2,108,320	248.61	69,709		123,729		69,709		(147,174)			54,020			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/16/2015.	07/09/2018.	07/09/2018.	Exercise	18,216	4,423,692	242.84	190,909		370,888		190,909		(379,096)			179,979			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/16/2015.	07/09/2018.	07/09/2018.	Exercise	5,901	1,478,906	250.62	44,434		74,234		44,434		(94,769)			29,800			003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT	07/19/2017.	07/13/2018.	07/13/2018.	Exercise	9,161	22,528,438	2459.27	1,006,752		2,478,131		1,006,752		(813,788)			1,471,379			003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT	07/19/2017.	07/13/2018.	07/13/2018.	Expiration			2729.79	(0)		(0)		(0)								003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT	07/19/2017.	07/13/2018.	07/13/2018.	Exercise	4,959	12,194,807	2459.27	491,706		1,097,511		491,706		(349,128)			605,806			003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT	07/19/2017.	07/13/2018.	07/13/2018.	Expiration			2680.6	(0)		(0)		(0)								003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Goldman Sachs Group	FOR8UP27PHTHYVLBNG	07/18/2017.	07/13/2018.	07/13/2018.	Exercise	18,060,199	18,060,199	2459.27	675,271		2,284,615		675,271		(1,141,281)			1,609,344			003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Goldman Sachs Group	FOR8UP27PHTHYVLBNG	07/18/2017.	07/13/2018.	07/13/2018.	Exercise	33,751,073	33,751,073	2459.27	1,113,448		4,012,349		1,113,448		(1,971,708)			2,898,902			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/26/2016.	07/20/2018.	07/20/2018.	Exercise	88	21,817	249.2	662		1,129		662		(1,525)			467			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/26/2016.	07/20/2018.	07/20/2018.	Exercise	1,627	423,692	260.41	5,825		2,733		5,825		(17,281)			(3,091)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/26/2016.	07/20/2018.	07/20/2018.	Exercise	7,389	1,842,129	249.31	55,491		94,430		55,491		(128,275)			38,940			003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/26/2016.	07/20/2018.	07/20/2018.	Exercise	1,765	457,148	258.99	7,008		5,472		7,008		(20,367)			(1,536)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/26/2016.	07/20/2018.	07/20/2018.	Exercise	7,457	1,927,336	258.46	30,723		27,069		30,723		(88,617)			(3,654)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/26/2016.	07/20/2018.	07/20/2018.	Exercise	11,615	2,990,140	257.44	51,454		54,009		51,454		(145,592)			2,555			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/26/2016.	07/20/2018.	07/20/2018.	Exercise	29,358	7,532,423	256.57	137,983		162,057		137,983		(384,379)			24,074			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/26/2016.	07/20/2018.	07/20/2018.	Exercise	274	68,397	249.36	2,054		3,492		2,054		(4,754)			1,437			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/26/2016.	07/20/2018.	07/20/2018.	Expiration	174	46,631	267.35	366				366		(1,097)			(366)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/26/2016.	07/20/2018.	07/20/2018.	Exercise	36	8,973	249.04	275		470		275		(631)			195			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/26/2016.	07/20/2018.	07/20/2018.	Exercise	1,653	411,232	248.77	12,828		22,019		12,828		(29,165)			9,191			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/26/2016.	07/20/2018.	07/20/2018.	Expiration	58	15,392	263.93	160				160		(488)			(160)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/26/2016.	07/20/2018.	07/20/2018.	Exercise	221	57,878	261.75	719		75		719		(2,155)			(643)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/26/2016.	07/20/2018.	07/20/2018.	Exercise	1,628	406,087	249.41	12,146		20,645		12,146		(28,187)			8,499			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	07/26/2016.	07/20/2018.	07/20/2018.	Exercise	1,465	381,577	260.46	5,230		2,388		5,230		(15,509)			(2,842)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/04/2015.	07/31/2018.	07/31/2018.	Exercise	65,621	15,810,036	240.93	717,236		1,297,325		717,236		(1,458,104)			580,088			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/04/2015.	07/31/2018.	07/31/2018.	Exercise	13,910	3,545,039	254.86	82,902		81,233		82,902		(187,561)			(1,669)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/04/2015.	07/31/2018.	07/31/2018.	Exercise	124,414	30,289,767	243.46	1,226,719		2,144,893		1,226,719		(2,585,870)			918,173			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/04/2015.	07/31/2018.	07/31/2018.	Exercise	15,647	3,923,079	250.72	112,660		156,160		112,660		(254,692)			43,499			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/04/2015.	07/31/2018.	07/31/2018.	Exercise	19,608	4,914,871	250.66	141,568		196,862		141,568		(319,919)			55,294			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/04/2015.	07/31/2018.	07/31/2018.	Exercise	101,914	25,264,498	247.9	831,619		1,304,500		831,619		(1,844,019)			472,881			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/04/2015.	07/31/2018.	07/31/2018.	Exercise	2,655	639,406	240.79	29,183		52,870		29,183		(59,214)			23,687			003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/08/2017.	08/07/2018.	08/07/2018.	Expiration	159,009	41,297,864	259.72	955,645				955,645		(875,064)			(955,645)			003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/08/2017.	08/07/2018.	08/07/2018.	Expiration			276.19	(0)		(0)		(0)								003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/08/2017.	08/07/2018.	08/07/2018.	Exercise	55,684	13,894,174	249.52	726,671		554,052		726,671		(529,977)			(172,619)			003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/08/2017.	08/07/2018.	08/07/2018.	Expiration.			279.78	(0)		(0)		(0)								003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/15/2016.	08/10/2018.	08/10/2018.	Exercise	1,101	273,173	248.15	9,819		12,307		9,819		(18,797)			2,488			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/15/2016.	08/10/2018.	08/10/2018.	Expiration.	1,825	474,362	259.95	7,701				7,701		(19,087)			(7,701)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/15/2016.	08/10/2018.	08/10/2018.	Expiration.	1,402	363,865	259.57	6,070				6,070		(14,992)			(6,070)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/15/2016.	08/10/2018.	08/10/2018.	Exercise	2,200	570,147	259.16	9,812		374		9,812		(24,068)			(9,438)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/15/2016.	08/10/2018.	08/10/2018.	Exercise	4,088	1,014,191	248.12	36,501		45,821		36,501		(69,875)			9,320			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/15/2016.	08/10/2018.	08/10/2018.	Expiration.	1,713	445,203	259.83	7,299				7,299		(18,040)			(7,299)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/15/2016.	08/10/2018.	08/10/2018.	Exercise	1,620	418,292	258.27	7,677		1,717		7,677		(18,595)			(5,960)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/15/2016.	08/10/2018.	08/10/2018.	Exercise	11,886	3,060,391	257.47	59,432		22,109		59,432		(142,258)			(37,323)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/15/2016.	08/10/2018.	08/10/2018.	Exercise	13,080	3,355,559	256.55	69,583		36,361		69,583		(163,694)			(33,222)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/15/2016.	08/10/2018.	08/10/2018.	Exercise	1,451	360,041	248.09	12,989		16,312		12,989		(24,822)			3,323			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/15/2016.	08/10/2018.	08/10/2018.	Exercise	37,397	9,558,384	255.59	212,043		139,866		212,043		(489,096)			(72,177)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/15/2016.	08/10/2018.	08/10/2018.	Exercise	257	63,828	248.33	2,270		2,827		2,270		(4,366)			558			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/15/2016.	08/10/2018.	08/10/2018.	Exercise	1,294	331,308	256.04	7,117		4,257		7,117		(16,588)			(2,860)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/15/2016.	08/10/2018.	08/10/2018.	Exercise	346	87,585	253.02	2,309		2,184		2,309		(5,038)			(125)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/15/2016.	08/10/2018.	08/10/2018.	Expiration.	1,043	278,091	266.68	2,680				2,680		(6,745)			(2,680)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/15/2016.	08/10/2018.	08/10/2018.	Exercise	473	117,514	248.27	4,194		5,235		4,194		(8,054)			1,041			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/15/2016.	08/10/2018.	08/10/2018.	Exercise	746	185,107	248.13	6,662		8,355		6,662		(12,745)			1,693			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/15/2016.	08/10/2018.	08/10/2018.	Expiration.	138	36,291	262.33	492				492		(1,247)			(492)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/15/2016.	08/10/2018.	08/10/2018.	Expiration.	45	11,816	260.84	180				180		(449)			(180)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/15/2016.	08/10/2018.	08/10/2018.	Exercise	1,340	332,815	248.31	11,848		14,770		11,848		(22,783)			2,922			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/15/2016.	08/10/2018.	08/10/2018.	Expiration.	529	137,979	260.87	2,095				2,095		(5,232)			(2,095)			003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Bank of America Corp	Bank of America Corp.	08/16/2017.	08/15/2018.	08/15/2018.	Exercise	25,394,665	25,394,665	2464.61	1,027,722		3,212,425		1,027,722		(1,430,972)			2,184,703			003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Bank of America Corp	Bank of America Corp.	08/16/2017.	08/15/2018.	08/15/2018.	Exercise	38,954,492	38,954,492	2464.61	1,398,077		4,768,599		1,398,077		(2,044,488)			3,370,522			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/25/2015.	08/21/2018.	08/21/2018.	Exercise	21,136	5,275,898	249.62	116,458		215,373		116,458		(402,288)			98,915			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/25/2015.	08/21/2018.	08/21/2018.	Exercise	143,768	34,305,846	238.62	1,314,037		3,046,437		1,314,037		(3,775,798)			1,732,401			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/25/2015.	08/21/2018.	08/21/2018.	Exercise	40,798	10,062,389	246.64	259,475		537,308		259,475		(861,447)			277,834			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/25/2015.	08/21/2018.	08/21/2018.	Exercise	18,133	4,447,912	245.3	122,757		263,103		122,757		(399,410)			140,346			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/25/2015.	08/21/2018.	08/21/2018.	Exercise	154,124	37,538,444	243.56	1,131,270		2,504,515		1,131,270		(3,572,021)			1,373,245			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	08/25/2015.	08/21/2018.	08/21/2018.	Exercise	84,169	20,110,401	238.93	758,359		1,757,440		758,359		(2,195,655)			999,081			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	09/08/2015.	08/31/2018.	08/31/2018.	Exercise	74,863	17,468,483	233.34	821,245		2,081,934		821,245		(2,218,499)			1,260,689			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	09/08/2015.	08/31/2018.	08/31/2018.	Exercise	10,883	2,652,985	243.78	75,526		189,033		75,526		(254,013)			113,507			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	09/08/2015.	08/31/2018.	08/31/2018.	Exercise	112,391	26,246,768	233.53	1,222,819		3,104,251		1,222,819		(3,319,619)			1,881,432			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	09/08/2015.	08/31/2018.	08/31/2018.	Exercise	116,162	28,057,772	241.54	893,286		2,277,937		893,286		(2,881,287)			1,384,651			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	09/08/2015.	08/31/2018.	08/31/2018.	Exercise	15,263	3,661,184	239.87	126,532		324,801		126,532		(394,631)			198,269			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	09/08/2015.	08/31/2018.	08/31/2018.	Exercise	132,285	31,489,169	238.04	1,189,244		3,057,111		1,189,244		(3,567,054)			1,867,867			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	09/08/2015.	08/31/2018.	08/31/2018.	Exercise	1,218	284,387	233.56	13,236		33,594		13,236		(35,939)			20,359			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	09/02/2016.	08/31/2018.	08/31/2018.	Exercise	330	82,340	249.84	2,462		3,727		2,462		(5,553)			1,266			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	09/02/2016.	08/31/2018.	08/31/2018.	Exercise	7,504	1,949,202	259.77	29,189		10,355		29,189		(82,624)			(18,834)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	09/02/2016.	08/31/2018.	08/31/2018.	Exercise	1,244	322,719	259.5	4,925		2,052		4,925		(13,909)			(2,873)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	09/02/2016.	08/31/2018.	08/31/2018.	Exercise	10,722	2,770,188	258.36	45,998		29,915		45,998		(127,502)			(16,083)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	09/02/2016.	08/31/2018.	08/31/2018.	Exercise	919	236,175	256.96	4,347		3,851		4,347		(11,717)			(496)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	09/02/2016.	08/31/2018.	08/31/2018.	Exercise	3,504	874,143	249.48	26,769		40,890		26,769		(59,674)			14,121			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	09/02/2016.	08/31/2018.	08/31/2018.	Exercise	3,348	858,831	256.5	16,340		15,569		16,340		(43,624)			(770)			003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	09/02/2016.	08/31/2018.	08/31/2018.	Exercise	2,699	687,310	254.7	14,842		17,405		14,842		(38,085)			2,564			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	09/02/2016.	08/31/2018.	08/31/2018.	Exercise	307	76,519	248.85	2,438		3,782		2,438		(5,338)			1,344			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	09/02/2016.	08/31/2018.	08/31/2018.	Exercise	435	108,430	249.38	3,339		5,118		3,339		(7,430)			1,778			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	09/02/2016.	08/31/2018.	08/31/2018.	Exercise	730	182,001	249.31	5,628		8,643		5,628		(12,504)			3,015			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	09/02/2016.	08/31/2018.	08/31/2018.	Expiration	2,879	752,586	261.37	9,963				9,963		(28,870)			(9,963)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	09/02/2016.	08/31/2018.	08/31/2018.	Exercise	6,339	1,652,469	260.68	23,074		2,979		23,074		(66,251)			(20,095)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	09/02/2016.	08/31/2018.	08/31/2018.	Exercise	2,390	622,990	260.71	8,674		1,051		8,674		(24,935)			(7,623)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	09/02/2016.	08/31/2018.	08/31/2018.	Exercise	930	242,430	260.63	3,395		484		3,395		(9,753)			(2,911)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	09/02/2016.	08/31/2018.	08/31/2018.	Exercise	1,422	354,842	249.49	10,852		16,584		10,852		(24,223)			5,732			003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	01/19/2018.	08/31/2018.	08/31/2018.	Expiration	46,895	12,262,065	261.48		650,432	(0)		650,432					(650,432)			003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	01/19/2018.	08/31/2018.	08/31/2018.	Expiration			279.44		(0)	(0)		(0)								003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Goldman Sachs Group	FOR8UP27PHTHYVLBNG	09/18/2017.	09/14/2018.	09/14/2018.	Exercise	30,293,962	30,293,962	2500.23	1,167,529		3,832,186		1,167,529		(1,553,499)			2,664,657			003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Goldman Sachs Group	FOR8UP27PHTHYVLBNG	09/18/2017.	09/14/2018.	09/14/2018.	Exercise	45,147,060	45,147,060	2500.23	1,540,869		5,666,852		1,540,869		(2,183,579)			4,125,982			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	09/28/2015.	09/24/2018.	09/24/2018.	Exercise	684	160,014	234.01	7,870		18,688		7,870		(19,414)			10,818			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	09/28/2015.	09/24/2018.	09/24/2018.	Exercise	105,803	24,643,565	232.92	1,272,806		3,006,913		1,272,806		(3,062,763)			1,734,106			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	09/28/2015.	09/24/2018.	09/24/2018.	Exercise	33,286	8,116,830	243.85	251,311		582,175		251,311		(753,422)			330,864			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	09/28/2015.	09/24/2018.	09/24/2018.	Exercise	184,720	43,071,256	233.17	2,200,020		5,203,574		2,200,020		(5,323,791)			3,003,554			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	09/28/2015.	09/24/2018.	09/24/2018.	Exercise	86,259	20,805,557	241.2	733,198		1,737,247		733,198		(2,095,931)			1,004,049			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	09/28/2015.	09/24/2018.	09/24/2018.	Exercise	35,739	8,572,002	239.85	322,008		768,031		322,008		(897,801)			446,023			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	09/28/2015.	09/24/2018.	09/24/2018.	Exercise	234,030	55,631,362	237.71	2,312,220		5,530,138		2,312,220		(6,170,147)			3,217,918			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	10/04/2016.	09/28/2018.	09/28/2018.	Exercise	631	157,003	248.67	5,360		8,435		5,360		(10,706)			3,075			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	10/04/2016.	09/28/2018.	09/28/2018.	Exercise	19,259	4,989,526	259.08	84,353		56,813		84,353		(216,038)			(27,540)			003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	10/04/2016.	09/28/2018.	09/28/2018.	Exercise	1,156	299,414	259.06	5,074		3,433		5,074		(12,974)			(1,641)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	10/04/2016.	09/28/2018.	09/28/2018.	Exercise	821	206,271	251.29	5,968		8,816		5,968		(12,829)			2,848			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	10/04/2016.	09/28/2018.	09/28/2018.	Exercise	1,744	449,955	257.95	8,268		7,117		8,268		(20,719)			(1,151)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	10/04/2016.	09/28/2018.	09/28/2018.	Exercise	901	223,079	247.58	8,145		13,020		8,145		(15,743)			4,875			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	10/04/2016.	09/28/2018.	09/28/2018.	Exercise	6,753	1,676,582	248.26	58,754		92,993		58,754		(115,797)			34,239			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	10/04/2016.	09/28/2018.	09/28/2018.	Exercise	666	170,707	256.32	3,516		3,803		3,516		(8,550)			286			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	10/04/2016.	09/28/2018.	09/28/2018.	Exercise	4,846	1,227,833	253.35	31,017		42,067		31,017		(70,366)			11,050			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	10/04/2016.	09/28/2018.	09/28/2018.	Exercise	3,605	913,354	253.34	23,110		31,330		23,110		(52,344)			8,220			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	10/04/2016.	09/28/2018.	09/28/2018.	Exercise	1,684	417,456	247.9	14,954		23,795		14,954		(29,164)			8,841			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	10/04/2016.	09/28/2018.	09/28/2018.	Exercise	459	113,427	247.37	4,196		6,722		4,196		(8,055)			2,527			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	10/04/2016.	09/28/2018.	09/28/2018.	Exercise	60	14,715	246.82	563		907		563		(1,062)			344			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	10/04/2016.	09/28/2018.	09/28/2018.	Exercise	6,375	1,659,010	260.23	25,756		11,475		25,756		(67,190)			(14,280)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	10/04/2016.	09/28/2018.	09/28/2018.	Exercise	10,738	2,794,064	260.2	43,489		19,651		43,489		(113,348)			(23,839)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	10/04/2016.	09/28/2018.	09/28/2018.	Exercise	598	154,507	258.26	2,776		2,255		2,776		(6,997)			(520)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	10/04/2016.	09/28/2018.	09/28/2018.	Exercise	290	74,772	257.87	1,380		1,206		1,380		(3,460)			(174)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	10/04/2016.	09/28/2018.	09/28/2018.	Exercise	551	136,615	247.95	4,876		7,758		4,876		(9,532)			2,882			003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	01/19/2018.	09/28/2018.	09/28/2018.	Expiration	55,191	14,574,911	264.08		646,842	(0)		646,842					(646,842)			003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	01/19/2018.	09/28/2018.	09/28/2018.	Expiration			280.07		(0)	(0)		(0)								003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	01/19/2018.	09/28/2018.	09/28/2018.	Exercise	30,097	10,677,342	354.77		434,594	309,392		434,594					(125,202)			003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	01/19/2018.	09/28/2018.	09/28/2018.	Expiration			376.02		(0)	(0)		(0)								003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB2	03/16/2017.	03/15/2018.	03/15/2018.	Exercise	14,060,965	14,060,965	2385.26	538,535		1,778,712		538,535		(1,019,881)			1,240,177			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	10/14/2015.	10/12/2018.	10/12/2018.	Exercise	1,284	301,465	234.76	15,525		27,660		15,525		(34,711)			12,135			003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	10/14/2015.	10/12/2018.	10/12/2018.	Exercise	164,448	38,582,888	234.62	1,999,693		3,565,242		1,999,693		(4,456,297)			1,565,549			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	10/14/2015.	10/12/2018.	10/12/2018.	Exercise	37,067	9,094,352	245.35	286,527		405,882		286,527		(776,704)			119,355			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	10/14/2015.	10/12/2018.	10/12/2018.	Exercise	248,268	58,256,128	234.65	3,013,976		5,375,006		3,013,976		(6,725,296)			2,361,030			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	10/14/2015.	10/12/2018.	10/12/2018.	Exercise	37,764	9,164,285	242.67	328,550		514,729		328,550		(854,190)			186,178			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	10/14/2015.	10/12/2018.	10/12/2018.	Exercise	70,492	16,999,052	241.15	654,867		1,067,948		654,867		(1,658,399)			413,081			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	10/14/2015.	10/12/2018.	10/12/2018.	Exercise	224,899	53,816,144	239.29	2,260,238		3,825,536		2,260,238		(5,532,533)			1,565,299			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/05/2015.	10/30/2018.	10/30/2018.	Exercise	154,362	36,350,656	235.49	1,643,953		2,789,317		1,643,953		(4,278,731)			1,145,364			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/05/2015.	10/30/2018.	10/30/2018.	Exercise	34,352	8,463,206	246.37	226,377		246,988		226,377		(724,107)			20,611			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/05/2015.	10/30/2018.	10/30/2018.	Exercise	217,248	51,159,654	235.49	2,313,688		3,925,665		2,313,688		(6,021,855)			1,611,978			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/05/2015.	10/30/2018.	10/30/2018.	Exercise	62,615	15,256,734	243.66	467,733		619,887		467,733		(1,431,012)			152,154			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/05/2015.	10/30/2018.	10/30/2018.	Exercise	57,736	13,987,237	242.26	459,582		652,422		459,582		(1,370,651)			192,840			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/05/2015.	10/30/2018.	10/30/2018.	Exercise	235,520	56,595,403	240.3	2,044,312		3,122,992		2,044,312		(5,875,845)			1,078,681			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/05/2015.	10/30/2018.	10/30/2018.	Exercise	2,860	672,840	235.22	30,807		52,461		30,807		(79,708)			21,654			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/16/2015.	11/12/2018.	11/12/2018.	Exercise	1,287	299,763	232.99	15,323		26,504		15,323		(37,180)			11,180			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/16/2015.	11/12/2018.	11/12/2018.	Exercise	1,473	343,498	233.22	17,380		30,002		17,380		(42,390)			12,622			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/16/2015.	11/12/2018.	11/12/2018.	Exercise	1,620	378,405	233.55	18,876		32,469		18,876		(46,347)			13,594			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/16/2015.	11/12/2018.	11/12/2018.	Exercise	921	224,406	243.7	6,952		9,107		6,952		(20,920)			2,155			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/16/2015.	11/12/2018.	11/12/2018.	Exercise	137,838	32,186,435	233.51	1,607,185		2,767,777		1,607,185		(3,946,993)			1,160,592			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/16/2015.	11/12/2018.	11/12/2018.	Exercise	21,452	5,238,203	244.18	158,317		201,865		158,317		(480,918)			43,548			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/16/2015.	11/12/2018.	11/12/2018.	Exercise	3,731	869,820	233.16	44,133		76,216		44,133		(107,478)			32,083			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/16/2015.	11/12/2018.	11/12/2018.	Exercise	1,955	472,563	241.73	16,109		23,185		16,109		(46,843)			7,077			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/16/2015.	11/12/2018.	11/12/2018.	Exercise	192,378	44,943,302	233.62	2,233,506		3,841,785		2,233,506		(5,497,522)			1,608,278			003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/16/2015.	11/12/2018.	11/12/2018.	Exercise	31,689	7,661,646	241.78	260,479		374,241		260,479		(758,394)			113,762			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/16/2015.	11/12/2018.	11/12/2018.	Exercise	54,093	12,993,076	240.2	476,557		724,302		476,557		(1,346,697)			247,745			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/16/2015.	11/12/2018.	11/12/2018.	Exercise	7,656	1,831,815	239.25	70,287		109,794		70,287		(194,940)			39,507			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/16/2015.	11/12/2018.	11/12/2018.	Exercise	220,817	52,627,342	238.33	2,108,803		3,369,669		2,108,803		(5,740,459)			1,260,866			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/24/2015.	11/19/2018.	11/19/2018.	Exercise	1,439	337,355	234.46	16,389		27,770		16,389		(40,223)			11,381			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/24/2015.	11/19/2018.	11/19/2018.	Exercise	4,168	975,120	233.96	48,431		82,524		48,431		(117,608)			34,093			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/24/2015.	11/19/2018.	11/19/2018.	Exercise	1,975	462,277	234.01	22,915		39,015		22,915		(55,685)			16,100			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/24/2015.	11/19/2018.	11/19/2018.	Exercise	300	73,353	244.6	2,210		2,747		2,210		(6,600)			537			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/24/2015.	11/19/2018.	11/19/2018.	Exercise	84,412	19,761,672	234.11	974,958		1,658,694		974,958		(2,375,333)			683,736			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/24/2015.	11/19/2018.	11/19/2018.	Exercise	9,914	2,424,956	244.61	73,063		90,709		73,063		(218,090)			17,646			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/24/2015.	11/19/2018.	11/19/2018.	Exercise	5,431	1,270,885	234.02	62,941		107,201		62,941		(153,083)			44,260			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/24/2015.	11/19/2018.	11/19/2018.	Exercise	3,438	832,905	242.23	28,161		39,646		28,161		(80,842)			11,485			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/24/2015.	11/19/2018.	11/19/2018.	Exercise	139,856	32,743,185	234.12	1,615,342		2,746,780		1,615,342		(3,934,153)			1,131,438			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/24/2015.	11/19/2018.	11/19/2018.	Exercise	8,222	1,986,638	241.63	69,146		99,731		69,146		(196,336)			30,585			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/24/2015.	11/19/2018.	11/19/2018.	Exercise	38,872	9,411,778	242.12	319,920		452,474		319,920		(916,568)			132,555			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/24/2015.	11/19/2018.	11/19/2018.	Exercise	47,096	11,327,530	240.52	415,858		623,551		415,858		(1,156,226)			207,693			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/24/2015.	11/19/2018.	11/19/2018.	Exercise	16,671	4,005,621	240.28	148,869		224,720		148,869		(411,537)			75,851			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/24/2015.	11/19/2018.	11/19/2018.	Exercise	144,030	34,392,816	238.79	1,371,161		2,156,122		1,371,161		(3,681,640)			784,961			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/04/2015.	11/30/2018.	11/30/2018.	Exercise	1,328	312,014	234.89	12,951		24,774		12,951		(38,716)			11,822			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/04/2015.	11/30/2018.	11/30/2018.	Exercise	5,420	1,271,492	234.6	53,494		102,652		53,494		(158,863)			49,158			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/04/2015.	11/30/2018.	11/30/2018.	Exercise	7,158	1,678,702	234.53	70,862		136,068		70,862		(210,082)			65,207			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/04/2015.	11/30/2018.	11/30/2018.	Exercise	4,775	1,170,888	245.19	29,226		39,875		29,226		(108,249)			10,649			003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/04/2015.	11/30/2018.	11/30/2018.	Exercise	97,428	22,846,840	234.5	965,510		1,855,027		965,510		(2,861,451)			889,517			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/04/2015.	11/30/2018.	11/30/2018.	Exercise	21,420	5,253,573	245.27	130,659		177,140		130,659		(484,297)			46,480			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/04/2015.	11/30/2018.	11/30/2018.	Exercise	29,716	6,972,338	234.63	293,003		561,935		293,003		(870,449)			268,933			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/04/2015.	11/30/2018.	11/30/2018.	Exercise	4,880	1,183,595	242.52	33,821		53,782		33,821		(119,416)			19,961			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/04/2015.	11/30/2018.	11/30/2018.	Exercise	115,022	26,973,800	234.51	1,139,868		2,188,868		1,139,868		(3,377,055)			1,049,000			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/04/2015.	11/30/2018.	11/30/2018.	Exercise	12,971	3,137,786	241.9	92,746		150,987		92,746		(322,417)			58,242			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/04/2015.	11/30/2018.	11/30/2018.	Exercise	33,334	8,086,490	242.59	230,338		365,007		230,338		(814,008)			134,669			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/04/2015.	11/30/2018.	11/30/2018.	Exercise	24,306	5,860,400	241.11	180,107		302,123		180,107		(616,663)			122,016			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/04/2015.	11/30/2018.	11/30/2018.	Exercise	20,444	4,918,047	240.56	155,171		265,365		155,171		(526,044)			110,194			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/04/2015.	11/30/2018.	11/30/2018.	Exercise	170,279	40,739,349	239.25	1,372,452		2,433,293		1,372,452		(4,520,490)			1,060,841			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/15/2015.	12/10/2018.	12/10/2018.	Exercise	1,201	278,446	231.82	13,465		29,824		13,465		(36,864)			16,359			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/15/2015.	12/10/2018.	12/10/2018.	Exercise	8,736	2,028,239	232.18	96,529		213,761		96,529		(266,412)			117,232			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/15/2015.	12/10/2018.	12/10/2018.	Exercise	15,629	3,624,069	231.88	174,733		387,132		174,733		(479,226)			212,399			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/15/2015.	12/10/2018.	12/10/2018.	Exercise	3,708	898,024	242.17	26,477		53,695		26,477		(91,189)			27,218			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/15/2015.	12/10/2018.	12/10/2018.	Exercise	84,784	19,681,834	232.14	937,715		2,078,064		937,715		(2,588,175)			1,140,349			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/15/2015.	12/10/2018.	12/10/2018.	Exercise	9,929	2,416,101	243.34	67,119		132,154		67,119		(236,569)			65,034			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/15/2015.	12/10/2018.	12/10/2018.	Exercise	29,180	6,769,674	232	324,769		719,278		324,769		(892,732)			394,509			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/15/2015.	12/10/2018.	12/10/2018.	Exercise	6,807	1,639,113	240.79	51,803		107,963		51,803		(173,403)			56,160			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/15/2015.	12/10/2018.	12/10/2018.	Exercise	117,480	27,257,659	232.02	1,306,375		2,893,527		1,306,375		(3,593,081)			1,587,152			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/15/2015.	12/10/2018.	12/10/2018.	Exercise	16,800	4,019,947	239.28	136,753		291,819		136,753		(443,948)			155,066			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/15/2015.	12/10/2018.	12/10/2018.	Exercise	20,293	4,887,900	240.87	153,819		320,219		153,819		(515,938)			166,400			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/15/2015.	12/10/2018.	12/10/2018.	Exercise	28,285	6,753,037	238.75	235,897		506,301		235,897		(756,501)			270,404			003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Exercise, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/15/2015.	12/10/2018.	12/10/2018.	Exercise	55,251	13,175,266	238.46	466,875		1,005,024		466,875		(1,487,403)			538,149			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/15/2015.	12/10/2018.	12/10/2018.	Exercise	152,663	36,217,756	237.24	1,360,227		2,963,188		1,360,227		(4,222,590)			1,602,961			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/29/2015.	12/28/2018.	12/28/2018.	Exercise	1,507	350,139	232.34	17,105		40,358		17,105		(45,203)			23,253			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/29/2015.	12/28/2018.	12/28/2018.	Exercise	544	126,224	232.11	6,227		14,688		6,227		(16,380)			8,462			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/29/2015.	12/28/2018.	12/28/2018.	Exercise	17,782	4,130,234	232.27	202,360		477,448		202,360		(534,068)			275,088			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/29/2015.	12/28/2018.	12/28/2018.	Exercise	39,626	9,200,309	232.18	452,526		1,067,518		452,526		(1,192,047)			614,992			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/29/2015.	12/28/2018.	12/28/2018.	Exercise	11,202	2,716,980	242.55	81,773		185,613		81,773		(269,181)			103,840			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/29/2015.	12/28/2018.	12/28/2018.	Exercise	84,445	19,599,731	232.1	967,742		2,281,709		967,742		(2,543,596)			1,313,967			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/29/2015.	12/28/2018.	12/28/2018.	Exercise	12,983	3,151,160	242.71	94,128		213,055		94,128		(310,613)			118,926			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/29/2015.	12/28/2018.	12/28/2018.	Exercise	108,741	25,258,408	232.28	1,236,388		2,918,614		1,236,388		(3,265,968)			1,682,227			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/29/2015.	12/28/2018.	12/28/2018.	Exercise	31,016	7,447,473	240.12	252,777		589,297		252,777		(792,674)			336,520			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/29/2015.	12/28/2018.	12/28/2018.	Exercise	163,139	37,858,127	232.06	1,872,840		4,414,552		1,872,840		(4,917,116)			2,541,712			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/29/2015.	12/28/2018.	12/28/2018.	Exercise	67,043	16,063,532	239.6	559,140		1,308,682		559,140		(1,734,856)			749,542			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/29/2015.	12/28/2018.	12/28/2018.	Exercise	45,690	10,977,073	240.25	370,091		862,174		370,091		(1,164,182)			492,084			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/29/2015.	12/28/2018.	12/28/2018.	Exercise	35,312	8,423,033	238.53	308,629		727,079		308,629		(936,685)			418,450			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/29/2015.	12/28/2018.	12/28/2018.	Exercise	156,048	37,176,904	238.24	1,381,026		3,258,285		1,381,026		(4,166,523)			1,877,259			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/29/2015.	12/28/2018.	12/28/2018.	Exercise	196,036	46,417,418	236.78	1,848,620		4,379,446		1,848,620		(5,401,405)			2,530,826			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2018.	10/31/2018.	Exercise	1,899	473,101	249.15	14,735		10,159		14,735		(32,666)			(4,576)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2018.	10/31/2018.	Expiration	16,230	4,214,923	259.7	62,972				62,972		(182,852)			(62,972)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2018.	10/31/2018.	Expiration	121	31,445	259.08	493				493		(1,411)			(493)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2018.	10/31/2018.	Expiration	3,301	856,032	259.34	13,170				13,170		(37,862)			(13,170)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2018.	10/31/2018.	Exercise	2,597	653,337	251.56	17,401		7,636		17,401		(41,402)			(9,765)			003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2018.	10/31/2018.	Expiration.	5,404	1,402,680	259.56	21,184				21,184		(61,327)			(21,184)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2018.	10/31/2018.	Exercise	936	233,159	249.08	7,292		5,074		7,292		(16,139)			(2,219)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2018.	10/31/2018.	Exercise	4,944	1,231,754	249.13	38,417		26,550		38,417		(85,101)			(11,866)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2018.	10/31/2018.	Expiration.	5,153	1,329,711	258.07	22,465				22,465		(62,990)			(22,465)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2018.	10/31/2018.	Expiration.	109	27,935	256.59	526				526		(1,425)			(526)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2018.	10/31/2018.	Expiration.	4,396	1,131,293	257.36	20,133				20,133		(55,579)			(20,133)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2018.	10/31/2018.	Exercise	1,529	380,149	248.66	12,215		8,928		12,215		(26,674)			(3,287)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2018.	10/31/2018.	Expiration.	3,369	859,146	255.04	18,056				18,056		(47,139)			(18,056)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2018.	10/31/2018.	Expiration.	705	179,854	255.29	3,713				3,713		(9,758)			(3,713)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2018.	10/31/2018.	Exercise	38	9,441	249.56	286		187		286		(643)			(99)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2018.	10/31/2018.	Exercise	72	17,995	249.34	554		372		554		(1,234)			(181)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2018.	10/31/2018.	Exercise	700	174,251	248.94	5,502		3,892		5,502		(12,114)			(1,610)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2018.	10/31/2018.	Exercise	284	70,872	249.54	2,153		1,409		2,153		(4,830)			(744)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2018.	10/31/2018.	Expiration.	6,233	1,626,792	261.01	22,001				22,001		(65,390)			(22,001)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2018.	10/31/2018.	Expiration.	17,291	4,504,974	260.54	63,285				63,285		(186,076)			(63,285)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2018.	10/31/2018.	Expiration.	209	54,487	260.73	754				754		(2,226)			(754)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/02/2016.	11/30/2018.	11/30/2018.	Exercise	158	39,380	248.97	1,656		723		1,656		(2,318)			(933)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/02/2016.	11/30/2018.	11/30/2018.	Exercise	830	206,668	248.89	8,735		3,861		8,735		(12,190)			(4,874)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/02/2016.	11/30/2018.	11/30/2018.	Expiration.	7,276	1,905,811	261.92	35,072				35,072		(62,272)			(35,072)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/02/2016.	11/30/2018.	11/30/2018.	Exercise	1,802	449,619	249.45	18,403		7,372		18,403		(26,046)			(11,031)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/02/2016.	11/30/2018.	11/30/2018.	Expiration.	325	85,485	263.07	1,449				1,449		(2,598)			(1,449)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/02/2016.	11/30/2018.	11/30/2018.	Expiration.	11,946	3,102,919	259.74	66,421				66,421		(115,193)			(66,421)			003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/02/2016.	11/30/2018.	11/30/2018.	Expiration.	177	45,980	259.64	992				992		(1,715)			(992)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/02/2016.	11/30/2018.	11/30/2018.	Expiration.	658	171,820	261.2	3,329				3,329		(5,861)			(3,329)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/02/2016.	11/30/2018.	11/30/2018.	Expiration.	8,944	2,316,044	258.95	52,322				52,322		(89,747)			(52,322)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/02/2016.	11/30/2018.	11/30/2018.	Expiration.	10,500	2,697,225	256.87	70,037				70,037		(116,073)			(70,037)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/02/2016.	11/30/2018.	11/30/2018.	Expiration.	558	143,048	256.57	3,786				3,786		(6,247)			(3,786)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/02/2016.	11/30/2018.	11/30/2018.	Exercise...	1,354	341,594	252.22	11,864		1,788		11,864		(17,959)			(10,076)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/02/2016.	11/30/2018.	11/30/2018.	Exercise...	1,363	341,715	250.62	13,062		3,981		13,062		(19,034)			(9,081)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/02/2016.	11/30/2018.	11/30/2018.	Exercise...	3,034	760,923	250.83	28,728		8,221		28,728		(42,075)			(20,507)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/02/2016.	11/30/2018.	11/30/2018.	Expiration.	123	32,285	261.52	611				611		(1,081)			(611)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/02/2016.	11/30/2018.	11/30/2018.	Expiration.	4,336	1,133,294	261.36	21,681				21,681		(38,324)			(21,681)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/02/2016.	11/30/2018.	11/30/2018.	Exercise...	161	40,489	251.94	1,430		257		1,430		(2,151)			(1,173)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/02/2016.	11/30/2018.	11/30/2018.	Exercise...	272	68,837	253.16	2,260		103		2,260		(3,487)			(2,156)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/02/2016.	11/30/2018.	11/30/2018.	Expiration.	6,827	1,770,627	259.36	38,913				38,913		(67,104)			(38,913)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/29/2016.	12/28/2018.	12/28/2018.	Exercise...	903	231,563	256.46	7,097		2,402		7,097		(9,287)			(4,695)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/29/2016.	12/28/2018.	12/28/2018.	Expiration.	7,706	2,032,462	263.74	38,609				38,609		(54,319)			(38,609)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/29/2016.	12/28/2018.	12/28/2018.	Expiration.	8,873	2,310,490	260.4	55,012				55,012		(75,732)			(55,012)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/29/2016.	12/28/2018.	12/28/2018.	Expiration.	11,345	2,992,238	263.74	56,841				56,841		(79,971)			(56,841)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/29/2016.	12/28/2018.	12/28/2018.	Expiration.	31,316	8,169,927	260.89	188,520				188,520		(260,199)			(188,520)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/29/2016.	12/28/2018.	12/28/2018.	Expiration.	1,311	346,398	264.17	6,386				6,386		(8,997)			(6,386)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/29/2016.	12/28/2018.	12/28/2018.	Expiration.	3,366	879,357	261.25	19,792				19,792		(27,443)			(19,792)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/29/2016.	12/28/2018.	12/28/2018.	Expiration.	9,125	2,380,952	260.94	54,747				54,747		(75,622)			(54,747)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/29/2016.	12/28/2018.	12/28/2018.	Exercise...	434	109,999	253.18	4,106		2,581		4,106		(5,078)			(1,525)			003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/29/2016.	12/28/2018.	12/28/2018.	Exercise	2,241	572,302	255.41	18,710		8,313		18,710		(24,066)			(10,397)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/29/2016.	12/28/2018.	12/28/2018.	Exercise	303	77,619	256.04	2,440		934		2,440		(3,175)			(1,507)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/29/2016.	12/28/2018.	12/28/2018.	Exercise	1,603	410,107	255.89	13,014		5,177		13,014		(16,886)			(7,837)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/29/2016.	12/28/2018.	12/28/2018.	Expiration	562	148,174	263.51	2,862				2,862		(4,018)			(2,862)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/29/2016.	12/28/2018.	12/28/2018.	Exercise	1,128	285,872	253.46	10,501		6,384		10,501		(13,047)			(4,117)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/29/2016.	12/28/2018.	12/28/2018.	Exercise	1,478	379,101	256.52	11,572		3,842		11,572		(15,165)			(7,729)			003
Mozaic Index CALL Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	12/29/2016.	12/28/2018.	12/28/2018.	Exercise	242	61,457	253.65	2,231		1,325		2,231		(2,785)			(906)			003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Goldman Sachs Group	FOR8UP27PHTHYVLBNG	10/17/2017.	10/15/2018.	10/15/2018.	Exercise	44,865,474	44,865,474	2553.17	1,568,811		5,066,431		1,568,811		(1,519,225)			3,497,620			003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Goldman Sachs Group	FOR8UP27PHTHYVLBNG	10/17/2017.	10/15/2018.	10/15/2018.	Exercise	23,396,730	23,396,730	2553.17	921,527		2,959,686		921,527		(852,569)			2,038,159			003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT	10/23/2017.	10/15/2018.	10/15/2018.	Exercise	4,855	12,396,662	2553.17	529,141		959,524		529,141		(180,682)			430,383			003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT	10/23/2017.	10/15/2018.	10/15/2018.	Expiration			2782.96	(0)		(0)		(0)								003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT	10/23/2017.	10/15/2018.	10/15/2018.	Exercise	9,968	25,448,748	2553.17	1,204,075		1,969,779		1,204,075		(469,779)			765,704			003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT	10/23/2017.	10/15/2018.	10/15/2018.	Expiration			2834.02	(0)		(0)		(0)								003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Credit Suisse Intl.	E58DKGMJYYYJLN8C386	11/16/2017.	11/15/2018.	11/15/2018.	Exercise	25,903,434	25,903,434	2564.62	1,258,907		2,939,321		1,258,907		(497,073)			1,680,414			003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT	11/16/2017.	11/15/2018.	11/15/2018.	Exercise	46,886,913	46,886,913	2564.62	2,008,495		4,626,360		2,008,495		(827,900)			2,617,865			003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co	KB1H1DSPRFMYMCUFXT	12/18/2017.	12/14/2018.	12/14/2018.	Exercise	51,407,670	51,407,670	2675.81	2,021,350		2,799,908		2,021,350		398,396			778,559			003
Equity Basket Options CALL - Rainbow Options	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB65	12/18/2017.	12/14/2018.	12/14/2018.	Exercise	29,844,112	29,844,112	2564.62	1,325,079		1,869,274		1,325,079		263,907			544,195			003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	01/19/2018.	10/31/2018.	10/31/2018.	Expiration	16,074	4,287,898	266.76		157,525			157,525					(157,525)			003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	01/19/2018.	10/31/2018.	10/31/2018.	Expiration			280.97		(0)	(0)		(0)								003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	01/19/2018.	11/30/2018.	11/30/2018.	Expiration	44,475	12,047,068	270.87		378,931	(0)		378,931					(378,931)			003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	01/19/2018.	11/30/2018.	11/30/2018.	Expiration			285.95		(0)	(0)		(0)								003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	01/19/2018.	12/28/2018.	12/28/2018.	Expiration	99,511	27,123,664	272.57		912,514	(0)		912,514					(912,514)			003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	01/19/2018.	12/28/2018.	12/28/2018.	Expiration.			294.21			(0)		(0)								003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	01/19/2018.	11/30/2018.	11/30/2018.	Expiration.	96,922	34,953,965	360.64		1,263,863	(0)		1,263,863					(1,263,863)			003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	01/19/2018.	11/30/2018.	11/30/2018.	Expiration.			386.91		(0)	(0)		(0)								003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	01/19/2018.	11/30/2018.	11/30/2018.	Expiration.	5,836	2,127,364	364.51		45,231			45,231					(45,231)			003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	01/19/2018.	11/30/2018.	11/30/2018.	Expiration.			377.38		(0)	(0)		(0)								003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	01/19/2018.	12/28/2018.	12/28/2018.	Expiration.	120,912	43,838,955	362.57		1,456,986	(0)		1,456,986					(1,456,986)			003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	01/19/2018.	12/28/2018.	12/28/2018.	Expiration.			388.22		(0)	(0)		(0)								003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	01/19/2018.	10/31/2018.	10/31/2018.	Expiration.	79,431	28,437,078	358.01		1,025,454	(0)		1,025,454					(1,025,454)			003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	01/19/2018.	10/31/2018.	10/31/2018.	Expiration.			379.1		(0)	(0)		(0)								003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	01/19/2018.	11/30/2018.	11/30/2018.	Expiration.	24,512	8,899,748	363.08		246,589			246,589					(246,589)			003
Mozaic Index CALL SPREAD Options	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE	01/19/2018.	11/30/2018.	11/30/2018.	Expiration.			381.5		(0)	(0)		(0)								003
0089999999. Total-Purchased Options-Hedging Other-Call Options and Warrants													122,627,533	7,218,960	276,247,646	0	129,846,493	XXX	(266,658,461)	0	0	146,401,153	0	0	XXX
0149999999. Total-Purchased Options-Hedging Other													122,627,533	7,218,960	276,247,646	0	129,846,493	XXX	(266,658,461)	0	0	146,401,153	0	0	XXX
0369999999. Total-Purchased Options-Call Options and Warrants													122,627,533	7,218,960	276,247,646	0	129,846,493	XXX	(266,658,461)	0	0	146,401,153	0	0	XXX
0429999999. Total-Purchased Options													122,627,533	7,218,960	276,247,646	0	129,846,493	XXX	(266,658,461)	0	0	146,401,153	0	0	XXX
1409999999. Total-Hedging Other													122,627,533	7,218,960	276,247,646	0	129,846,493	XXX	(266,658,461)	0	0	146,401,153	0	0	XXX
1449999999. TOTAL													122,627,533	7,218,960	276,247,646	0	129,846,493	XXX	(266,658,461)	0	0	146,401,153	0	0	XXX

(a)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Other																					
ESH9	725	91,699,858	S&P 500 Mini Futures Contract Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	03/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2018.	2,529.6513	2,505.2000	669,064					(886,358)	(886,358)	4,038,183	.001	50
ESH9	1,614	207,041,749	S&P 500 Mini Futures Contract Futures	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity / Index	03/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2018.	2,565.5731	2,505.2000	1,503,455					(4,872,109)	(4,872,109)	8,989,831	.001	50
MFH9	445	39,365,448	MSCI EAFE Mini Index Futures	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity / Index	03/15/2019.	ICE 5493004R83R1LVX2IL36	12/15/2018.	1,769.2336	1,716.0000	13,163					(1,184,448)	(1,184,448)	2,478,609	.001	50
12829999999. Total-Long Futures-Hedging Other												2,185,681	0	0	0	0	(6,942,915)	(6,942,915)	15,506,622	XXX	XXX
1329999999. Total-Long Futures												2,185,681	0	0	0	0	(6,942,915)	(6,942,915)	15,506,622	XXX	XXX
Short Futures																					
Hedging Other																					
NQH9	3	392,393	NASDAQ 100 MINI Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	03/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2018.	6,539.8775	6,333.2500	(2,400)					12,398	12,398	16,710	.001	20
DMH9	2	237,846	Dow Jones Industrial Average MINI Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	03/15/2019.	CBT 549300EX04Q2QBFQTQ27	12/15/2018.	237.8455	232.6800	(2,330)					5,166	5,166	11,140	.001	500
13429999999. Total-Short Futures-Hedging Other												(4,730)	0	0	0	0	17,563	17,563	27,850	XXX	XXX
1389999999. Total-Short Futures												(4,730)	0	0	0	0	17,563	17,563	27,850	XXX	XXX
1409999999. Total-Hedging Other												2,180,951	0	0	0	0	(6,925,352)	(6,925,352)	15,534,472	XXX	XXX
1449999999. TOTAL												2,180,951	0	0	0	0	(6,925,352)	(6,925,352)	15,534,472	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America	20,748,316	(5,213,844)	15,534,472
Total Net Cash Deposits	20,748,316	(5,213,844)	15,534,472

(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 B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
Long Futures																			
Hedging Other																			
ESH8	1,268	170,137,070	S&P 500 Mini Futures Contract Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	03/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2017	2,683.5500	03/15/2018	2,733.2321	Sale	3,149,842	3,149,842			.001	50
ESH8	3,694	496,319,229	S&P 500 Mini Futures Contract Futures	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity / Index	03/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2017	2,687.1642	03/15/2018	2,757.2390	Sale	12,942,822	12,942,822			.001	50
MFH8	2,462	251,356,219	MSCI EAFE Mini Index Futures	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity / Index	03/15/2018.	ICE 5493004R83R1LVX2IL36..	09/15/2017	2,041.8864	03/15/2018	2,054.9154	Sale	1,603,867	1,603,867			.001	50
DMH8	67	8,679,013	Dow Jones Industrial Average Mini Futures Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	03/15/2018.	CBT 549300EX04Q2QBFQTQ27	09/15/2017	259.0750	03/15/2018	261.5793	Sale	83,894	83,894			.001	500
NQH8	69	9,346,395	NASDAQ 100 Mini Futures Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	03/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2017	6,772.7500	03/15/2018	6,831.4227	Sale	80,968	80,968			.001	20
ESM8	1,188	161,401,776	S&P 500 Mini Futures Contract Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2017	2,717.2016	06/15/2018	2,751.2514	Sale	2,022,555	2,022,555			.001	50
ESM8	3,989	541,361,424	S&P 500 Mini Futures Contract Futures	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity / Index	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2017	2,714.2714	06/15/2018	2,726.5385	Sale	2,446,671	2,446,671			.001	50
DMM8	91	11,190,953	Dow Jones Industrial Average Mini Futures Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	06/15/2018.	CBT 549300EX04Q2QBFQTQ27	09/15/2017	245.9550	06/15/2018	247.3515	Sale	63,540	63,540			.001	500
NQM8	87	11,625,636	NASDAQ 100 Mini Futures Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/15/2018	6,681.4000	06/15/2018	6,800.3109	Sale	206,905	206,905			.001	20
MFM8	2,510	253,790,497	MSCI EAFE Mini Index Futures	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity / Index	06/15/2018.	ICE 5493004R83R1LVX2IL36..	03/15/2018	2,022.2350	06/15/2018	2,008.0077	Sale	(1,785,528)	(1,785,528)			.001	50
ESU8	1,281	178,959,851	S&P 500 Mini Futures Contract Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	09/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/15/2018	2,794.0648	09/15/2018	2,893.8670	Sale	6,392,329	6,392,329			.001	50
ESU8	3,241	452,795,144	S&P 500 Mini Futures Contract Futures	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity / Index	09/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/15/2018	2,794.1694	09/15/2018	2,888.4891	Sale	15,284,517	15,284,517			.001	50
MFU8	2,976	296,844,989	MSCI EAFE Mini Index Futures	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity / Index	09/15/2018.	ICE 5493004R83R1LVX2IL36..	06/15/2018	1,994.9260	09/15/2018	1,947.7731	Sale	(7,016,348)	(7,016,348)			.001	50
DMU8	8	1,000,200	Dow Jones Industrial Average Mini Futures Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	09/15/2018.	CBT 549300EX04Q2QBFQTQ27	06/15/2018	250.0500	09/15/2018	251.2288	Sale	4,715	4,715			.001	500
NQU8	11	1,626,680	NASDAQ 100 Mini Futures Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	09/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/15/2018	7,394.0000	09/15/2018	7,422.8091	Sale	6,338	6,338			.001	20
MFZ8	2,300	219,170,524	MSCI EAFE Mini Index Future Futures	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity / Index	12/15/2018.	ICE 5493004R83R1LVX2IL36..	09/15/2018	1,905.8306	12/15/2018	1,829.3220	Sale	(8,798,499)	(8,798,499)			.001	50
ESZ8	3,145	437,282,669	S&P 500 E-Mini Index Future Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	12/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2018	2,780.8119	12/15/2018	2,661.8673	Sale	(18,704,030)	(18,704,030)			.001	50
ESZ8	4,407	619,848,648	S&P 500 E-Mini Index Future Futures	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity / Index	12/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2018	2,813.0186	12/15/2018	2,661.5828	Sale	(33,368,889)	(33,368,889)			.001	50
NQZ8	185	27,022,044	NASDAQ 100 E-Mini Future Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	12/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2018	7,303.2552	12/15/2018	7,304.1928	Sale	3,469	3,469			.001	20
DMZ8	192	24,850,973	DJIA E-Mini Index Future Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	12/15/2018.	CBT 549300EX04Q2QBFQTQ27	09/15/2018	258.8643	12/15/2018	260.1023	Sale	118,851	118,851			.001	500
MFH9	166	14,752,420	MSCI EAFE Mini Index Futures	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity / Index	12/15/2018.	ICE 5493004R83R1LVX2IL36..	09/15/2018	1,777.4000	12/15/2018	1,709.7929	Sale	(561,139)	(561,139)			.001	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
DMH9	108	13,004,460	Dow Jones Industrial Average MINI Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	12/15/2018.	CBT 549300EX04Q2QBFQTQ27	09/15/2018	240.8233	12/15/2018	237.1871	Sale	(196,355)	(196,355)			.001	500
ESH9	1,110	147,438,525	S&P 500 Mini Futures Contract Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	12/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2018	2,656.5500	12/15/2018	2,508.4041	Sale	(8,222,097)	(8,222,097)			.001	50
ESH9	1,341	178,121,678	S&P 500 Mini Futures Contract Futures	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity / Index	12/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2018	2,656.5500	12/15/2018	2,472.8597	Sale	(12,316,434)	(12,316,434)			.001	50
NQH9	107	14,198,025	NASDAQ 100 MINI Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	12/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2018	6,634.5909	12/15/2018	6,518.2115	Sale	(249,052)	(249,052)			.001	20
1289999999. Total-Long Futures-Hedging Other														(46,807,089)	(46,807,089)	0	0	XXX	XXX
1329999999. Total-Long Futures														(46,807,089)	(46,807,089)	0	0	XXX	XXX
Short Futures																			
Hedging Other																			
ESH8	15	2,046,000	S&P 500 Mini Futures Contract Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	03/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2017	2,728.0000	03/15/2018	2,723.8823	Sale	3,088	3,088			.001	50
DMH8	26	3,268,590	Dow Jones Industrial Average Mini Futures Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	03/15/2018.	CBT 549300EX04Q2QBFQTQ27	12/15/2017	251.4300	03/15/2018	257.2310	Sale	(75,413)	(75,413)			.001	500
NQH8	27	3,584,618	NASDAQ 100 Mini Futures Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	03/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2017	6,638.1813	03/15/2018	6,917.4866	Sale	(150,825)	(150,825)			.001	20
NQM8	52	7,128,940	NASDAQ 100 Mini Futures Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/15/2018	6,854.7500	06/15/2018	6,822.8594	Sale	33,166	33,166			.001	20
DMM8	50	6,180,574	Dow Jones Industrial Average Mini Futures Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	06/15/2018.	CBT 549300EX04Q2QBFQTQ27	03/15/2018	247.2229	06/15/2018	247.3649	Sale	(3,549)	(3,549)			.001	500
NQU8	72	10,553,912	NASDAQ 100 Mini Futures Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	09/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/15/2018	7,329.1053	09/15/2018	7,320.9532	Sale	11,739	11,739			.001	20
DMU8	74	9,305,601	Dow Jones Industrial Average Mini Futures Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	09/15/2018.	CBT 549300EX04Q2QBFQTQ27	06/15/2018	251.5027	09/15/2018	251.0777	Sale	15,726	15,726			.001	500
MFU8	25	2,459,950	MSCI EAFE Mini Index Futures	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity / Index	09/15/2018.	ICE 5493004R83R1LVX2IL36	06/15/2018	1,967.9600	09/15/2018	1,956.5228	Sale	14,297	14,297			.001	50
ESU8	25	3,561,563	S&P 500 Mini Futures Contract Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	09/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/15/2018	2,849.2500	09/15/2018	2,866.4118	Sale	(21,452)	(21,452)			.001	50
NQZ8	60	8,733,720	NASDAQ 100 E-Mini Future Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	12/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2018	7,278.1000	12/15/2018	7,172.8656	Sale	126,281	126,281			.001	20
DMZ8	45	5,846,538	DJIA E-Mini Index Future Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	12/15/2018.	CBT 549300EX04Q2QBFQTQ27	09/15/2018	259.8462	12/15/2018	256.1815	Sale	82,454	82,454			.001	500
MFZ8	7	626,430	MSCI EAFE Mini Index Future Futures	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity / Index	12/15/2018.	ICE 5493004R83R1LVX2IL36	09/15/2018	1,789.8000	12/15/2018	1,822.9274	Sale	(11,595)	(11,595)			.001	50
ESZ8	105	13,857,750	S&P 500 E-Mini Index Future Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	12/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2018	2,639.5714	12/15/2018	2,679.2647	Sale	(208,390)	(208,390)			.001	50
ESZ8	90	11,878,071	S&P 500 E-Mini Index Future Futures	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity / Index	12/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2018	2,639.5714	12/15/2018	2,682.1417	Sale	(191,566)	(191,566)			.001	50
DMH9	7	860,405	Dow Jones Industrial Average MINI Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	12/15/2018.	CBT 549300EX04Q2QBFQTQ27	09/15/2018	245.8300	12/15/2018	236.6050	Sale	32,287	32,287			.001	500
NQH9	10	1,332,588	NASDAQ 100 MINI Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	12/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2018	6,662.9375	12/15/2018	6,445.6029	Sale	43,467	43,467			.001	20

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
1349999999.	Total-Short Futures-Hedging Other													(300,283)	(300,283)	0	0	XXX	XXX
1389999999.	Total-Short Futures													(300,283)	(300,283)	0	0	XXX	XXX
1409999999.	Total-Hedging Other													(47,107,372)	(47,107,372)	0	0	XXX	XXX
1449999999.	TOTAL													(47,107,372)	(47,107,372)	0	0	XXX	XXX

(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												
0199999999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	15,534,472		15,534,472	2,185,681	(4,730)	2,185,681	15,534,472	15,534,472
Over-the-Counter NAIC 1 Designation												
Bank of America Corp	B4TYDEB6GKMZO031MB27	Y	Y	118,000	324,320		206,320	324,320		206,320		0
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	10,155,000	8,205,350	(765,700)	0	11,586,431	(1,726,164)	0	2,621,537	0
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y	1,040,000	909,800		0	829,809		0	1,148,298	1,018,098
Citibank NA	E57ODZWZ7FF32TWEFA76	Y	Y	6,062,000	12,010,011	(2,669,942)	3,278,070	10,063,210	(5,311,537)	0	4,404,161	4,404,161
Credit Suisse Intl	E58DKGMJYYYJLN8C3868	Y	Y	2,297,000	2,340,804		43,804	2,340,804		43,804		0
Goldman Sachs Group	FOR8UP27PHTHYVLBNG30	Y	Y	1,699,000	1,714,663		15,663	1,714,663		15,663		0
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Y	Y			(426,800)	0		(1,750,202)	0	338,556	0
JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	Y	Y	404,140,000	416,813,095		12,673,095	415,313,371		11,173,371	593,903	593,903
Merrill Lynch Capital Svcs	GDWTXX036O1TB7DW3U69	Y	Y	2,050,000	3,213,000		1,163,000	1,711,991		0	489,265	489,265
Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653	Y	Y	647,000	709,693		62,693	709,693		62,693		0
Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	Y	Y	7,360,000	4,283,900	(1,474,532)	0	7,795,855	(1,402,188)	0	2,434,579	0
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y	6,799,000	6,305,796		0	6,595,761		0	437,889	0
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y	12,534,000	15,835,221		3,301,221	15,835,221		3,301,221		0
Wells Fargo & Co	KB1H1DSPRFMYMCUFXT09	Y	Y	545,000	657,173		112,173	657,173		112,173		0
0299999999. Total NAIC 1 Designation				455,446,000	473,322,826	(5,336,974)	20,856,038	475,478,301	(10,190,092)	14,915,245	12,468,189	6,505,427
0999999999. Gross Totals				455,446,000	488,857,298	(5,336,974)	36,390,510	477,663,982	(10,194,822)	17,100,926	28,002,661	22,039,899
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					488,857,298	(5,336,974)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

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	11,140	11,140	11,140		I
Bank of America Corp - CME SNZ2OJLFK8MNNCLQOF39	Cash		Cash	13,044,723	13,044,723	13,044,723		I
Bank of America Corp - ICE 5493004R83R1LVX2IL36	Cash		Cash	2,478,609	2,478,609	2,478,609		I
HSBC Bank - OTC 1IE8VN30JCEQV1H4R804	Cash		Cash	1,815,000	1,815,000	1,815,000		V
0199999999. Totals				17,349,472	17,349,472	17,349,472	XXX	XXX
Collateral Pledged to Reporting Entity								
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27	Cash		Cash	118,000	118,000	XXX		V
Barclays Bank PLC - OTC G5GSEF7VJP5I7OUK5573	Cash		Cash	10,155,000	10,155,000	XXX		V
BNP Paribas - OTC R0MUWSFPU8MPRO8K5P83	Cash		Cash	1,040,000	1,040,000	XXX		V
Citibank NA - OTC E57ODZWZ7FF32TWEFA76	Cash		Cash	6,062,000	6,062,000	XXX		V
Credit Suisse Intl - OTC E58DKGMJYYYJLN8C3868	Cash		Cash	2,297,000	2,297,000	XXX		V
Goldman Sachs Group - OTC FOR8UP27PHTHYVLBNG30	Cash		Cash	1,699,000	1,699,000	XXX		V
JPMorgan Chase & Co - OTC 7H6GLXDRUGQFU57RNE97	Cash		Cash	404,140,000	404,140,000	XXX		V
Merrill Lynch Capital Svcs - OTC GDWTXX036O1TB7DW3U69	Cash		Cash	2,050,000	2,050,000	XXX		V
Morgan Stanley & Co International Ltd - OTC 4PQUHN3JPFGFNF3BB653	Cash		Cash	647,000	647,000	XXX		V
Royal Bank of Scotland PLC - OTC RR3QWICWWIPCS8A4S074	Cash		Cash	7,360,000	7,360,000	XXX		V
Societe General - OTC O2RNE8IBXP4R0TD8PU41	Cash		Cash	6,799,000	6,799,000	XXX		V
UBS AG - OTC BFM8T61CT2L1QCEMIK50	Cash		Cash	12,534,000	12,534,000	XXX		V
Wells Fargo - OTC KB1H1DSPRFMYMCUFXT09	Cash		Cash	545,000	545,000	XXX		V
0299999999. Totals				455,446,000	455,446,000	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administative Symbol / 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			94,467,939	94,467,939	01/02/2019
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			94,467,939	94,467,939	XXX
9999999.	Totals			94,467,939	94,467,939	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....1,774,209 Book/Adjusted Carrying Value $.....1,774,209
2. Average balance for the year: Fair Value $.....115,923,512 Book/Adjusted Carrying Value $.....115,923,512
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 December 31 Current Year

(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 and Administrative Symbol / 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

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
Bank of New York Mellon	New York, NY					1,530,722	XXX
JP Morgan Chase	New York, NY					24,612,771	XXX
0199998. Deposits in.....1 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX			194,124	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	26,337,617	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	26,337,617	XXX
0599999. Total Cash		XXX	XXX	0	0	26,337,617	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	14,565,648	4. April	39,840,584	7. July	14,838,706	10. October	30,028,820
2. February	16,338,977	5. May	15,122,826	8. August	19,773,089	11. November	20,255,508
3. March	21,080,569	6. June	17,717,321	9. September	20,750,840	12. December	26,337,617

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Other Cash Equivalents								
	Nationwide Trust Co, FSB Short Term Prom		12/28/2018	3.582	03/28/2019	165,000,000	65,670	
8799999. Total - Other Cash Equivalents						165,000,000	65,670	0
8899999. Total - Cash Equivalents						165,000,000	65,670	0

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	For protection of state's ph's			108,096	108,075
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	For protection of state's ph's			40,417	47,498
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	For protection of state's ph's			109,982	110,245
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	For protection of state's ph's			199,968	200,445
30. New Hampshire NH	B	For protection of state's ph's			615,384	686,360
31. New Jersey NJ						
32. New Mexico NM	B	For protection of state's ph's			256,072	275,017
33. New York NY						
34. North Carolina NC	B	For protection of state's ph's			402,320	442,568
35. North Dakota ND						
36. Ohio OH	B	For protection of all ph's	2,884,564	3,183,380		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	For protection of state's ph's			131,357	154,370
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	For protection of state's ph's			615,384	686,360
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	2,884,564	3,183,380	2,478,980	2,710,938

DETAILS OF WRITE-INS

5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0

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