



QUARTERLY STATEMENT

As of June 30, 2019
of the Condition and Affairs of the

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

NAIC Group Code.....140, 140
(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

Licensed as Business Type: Life, Accident & Health

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., FSSC-RR .. 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	BILL R. BORCHERS (Name)	614-249-1545 (Area Code) (Telephone Nnsion)
	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 #	SVP-CHIEF COUNSEL-EMERG BUS, GOV & CORP 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
ERIC RAY STEVENSON #	SVP-RET PLAN SALES	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.

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	SVP-CHIEF COUNSEL-EMERG BUS, GOV & CORP SECRETARY	SVP & TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 2nd day of August

a. Is this an original filing?

b. If no:

1. State the amendment number
2. Date filed
3. Number of pages attached



ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	19,932,967,965		19,932,967,965	17,837,143,311
2. Stocks:				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....	44,358,225		44,358,225	8,504,733
3. Mortgage loans on real estate:				
3.1 First liens.....	4,913,296,576		4,913,296,576	4,523,322,567
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....12,987,294), cash equivalents (\$.....0) and short-term investments (\$.....1,350,252,630).....	1,363,239,924		1,363,239,924	685,683,212
6. Contract loans (including \$.....0 premium notes).....	114,564,866	10,406	114,554,460	103,546,100
7. Derivatives.....	1,066,791,137		1,066,791,137	473,322,826
8. Other invested assets.....	313,401,893	346,101	313,055,792	244,793,590
9. Receivables for securities.....			0	
10. Securities lending reinvested collateral assets.....	38,928,063		38,928,063	94,467,939
11. Aggregate write-ins for invested assets.....	100,436,637	0	100,436,637	101,264,861
12. Subtotals, cash and invested assets (Lines 1 to 11).....	27,887,985,286	356,507	27,887,628,779	24,072,049,139
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	215,837,295	58,809	215,778,486	190,621,114
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	11,185,797	8,329,777	2,856,020	3,155,863
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	37,473,544		37,473,544	37,049,746
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	7,257,054		7,257,054	7,731,730
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	4,185,426		4,185,426	2,294,095
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	54,736,609
18.2 Net deferred tax asset.....	155,700,963	96,407,713	59,293,250	
19. Guaranty funds receivable or on deposit.....	608,292		608,292	629,363
20. Electronic data processing equipment and software.....			0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	1,419,146		1,419,146	7,224
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	95,063,451	80,370,151	14,693,300	33,158,091
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	28,416,716,254	185,522,957	28,231,193,297	24,401,432,974
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	1,734,243,096		1,734,243,096	1,527,793,755
28. Total (Lines 26 and 27).....	30,150,959,350	185,522,957	29,965,436,393	25,929,226,729

DETAILS OF WRITE-INS

1101. Other invested assets receivable.....	20,636,233		20,636,233	2,703,450
1102. Derivative collateral and receivables.....	79,800,404		79,800,404	98,561,411
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	100,436,637	0	100,436,637	101,264,861
2501. Accrued fees and other assets.....	14,693,300		14,693,300	33,158,091
2502. Deferred software costs.....	74,113,253	74,113,253	0	
2503. Disallowed interest maintenance reserve.....	6,256,898	6,256,898	0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	95,063,451	80,370,151	14,693,300	33,158,091

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

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....23,732,330,373 less \$.....0 included in Line 6.3 (including \$.....1,379,568,988 Modco Reserve).....	23,732,330,373	20,776,086,443
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....		
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	69,096,808	17,492,993
4. Contract claims:		
4.1 Life.....	49,894,647	45,363,231
4.2 Accident and health.....		
5. Policyholders' dividends/refunds to members \$.....0 and coupons \$.....0 due and unpaid.....		
6. Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholder's dividends/refunds to members apportioned for payment (including \$.....0 Modco).....	984,182	998,811
6.2 Policyholder's dividends/refunds to members not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums.....	1,593,126	1,567,541
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....		
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$....3,983,109 ceded.....	3,983,109	2,266,979
9.4 Interest Maintenance Reserve.....		
10. Commissions to agents due or accrued - life and annuity contracts \$....3,009,116, accident and health \$.....0 and deposit-type contract funds \$.....0.....	3,009,116	5,470,177
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	2,511,401	2,537,081
13. Transfers to Separate Accounts due or accrued (net) (including \$....(132,573,557) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(132,696,793)	(131,155,532)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	6,329,654	5,364,970
15.1 Current federal and foreign income taxes, including \$....1,434,919 on realized capital gains (losses).....	83,840,051	
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	211,923	205,674
17. Amounts withheld or retained by reporting entity as agent or trustee.....	6,601,433	2,703,481
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....		
19. Remittances and items not allocated.....	12,575,478	26,326,835
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....		
22. Borrowed money \$.....0 and interest thereon \$.....0.....		385,894,530
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	167,855,889	149,944,788
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	1,036,758,482	992,502,054
24.04 Payable to parent, subsidiaries and affiliates.....	51,552,680	13,961,679
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....		
24.08 Derivatives.....	6,381,559	5,336,974
24.09 Payable for securities.....	1,133,789,600	531,251,489
24.10 Payable for securities lending.....	38,852,853	94,299,694
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	6,219,843	5,302,672
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	26,281,675,414	22,933,722,564
27. From Separate Accounts statement.....	1,734,243,096	1,527,793,755
28. Total liabilities (Lines 26 and 27).....	28,015,918,510	24,461,516,319
29. Common capital stock.....	2,640,000	2,640,000
30. Preferred capital stock.....		
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....		
33. Gross paid in and contributed surplus.....	2,930,624,500	2,630,624,500
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	(983,746,617)	(1,165,554,090)
36. Less treasury stock, at cost:		
36.1 0.000 shares common (value included in Line 29 \$.....0).....		
36.2 0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	1,946,877,883	1,465,070,410
38. Totals of Lines 29, 30 and 37.....	1,949,517,883	1,467,710,410
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	29,965,436,393	25,929,226,729

DETAILS OF WRITE-INS

2501. Reserve for escheat funds.....	5,934,579	4,143,883
2502. Tax credit commitment liabilities.....	275,264	1,158,789
2503. Reserve for litigation.....	10,000	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	6,219,843	5,302,672
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	3,138,729,606	3,156,365,282	6,338,469,630
2. Considerations for supplementary contracts with life contingencies.....	623,920	402,501	441,098
3. Net investment income.....	479,289,020	361,473,018	782,704,958
4. Amortization of Interest Maintenance Reserve (IMR).....	(1,714,359)	(1,769,389)	(4,128,334)
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	20,711,281	23,263,074	44,986,013
7. Reserve adjustments on reinsurance ceded.....	(133,151,610)	(194,442,380)	(345,233,461)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	38,437,787	37,517,338	76,258,715
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	58,395,278	47,461,850	100,520,814
9. Totals (Lines 1 to 8.3).....	3,601,320,923	3,430,271,294	6,994,019,433
10. Death benefits.....	64,263,084	55,187,868	118,488,586
11. Matured endowments (excluding guaranteed annual pure endowments).....	2,083	1,209	1,209
12. Annuity benefits.....	53,480,478	39,316,690	86,439,484
13. Disability benefits and benefits under accident and health contracts.....	169,710	148,081	251,750
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	296,661,044	205,298,469	474,445,293
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	1,590,598	896,617	2,058,864
18. Payments on supplementary contracts with life contingencies.....	664,772	712,766	1,350,868
19. Increase in aggregate reserves for life and accident and health contracts.....	2,954,456,993	2,571,819,342	5,136,738,426
20. Totals (Lines 10 to 19).....	3,371,288,762	2,873,381,042	5,819,774,480
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	358,291,348	336,526,318	688,612,997
22. Commissions and expense allowances on reinsurance assumed.....	3,136	23,984	30,279
23. General insurance expenses and fraternal expenses.....	138,542,793	134,426,207	278,926,150
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	21,961,151	21,133,461	37,226,869
25. Increase in loading on deferred and uncollected premiums.....	(1,202,512)	(247,694)	46,778
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	34,394,049	19,040,495	56,280,912
27. Aggregate write-ins for deductions.....	24,471,525	23,610,976	47,027,800
28. Totals (Lines 20 to 27).....	3,947,750,252	3,407,894,789	6,927,926,265
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	(346,429,329)	22,376,505	66,093,168
30. Dividends to policyholders and refunds to members.....	331,593	396,024	719,848
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	(346,760,922)	21,980,481	65,373,320
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	77,650,780	(32,692,771)	(72,314,765)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	(424,411,702)	54,673,252	137,688,085
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....1,556,720 (excluding taxes of \$.....(121,801) transferred to the IMR).....	72,384,572	73,431,864	92,317,115
35. Net income (Line 33 plus Line 34).....	(352,027,130)	128,105,116	230,005,200
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	1,467,710,410	1,339,569,758	1,339,569,758
37. Net income (Line 35).....	(352,027,130)	128,105,116	230,005,200
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....105,364,264.....	398,714,836	(227,455,474)	(457,337,197)
39. Change in net unrealized foreign exchange capital gain (loss).....	(929,946)	2,573,550	2,856,440
40. Change in net deferred income tax.....	261,065,227	(60,023,786)	(121,296,317)
41. Change in nonadmitted assets.....	(98,336,419)	(8,310,734)	(24,893,605)
42. Change in liability for reinsurance in unauthorized and certified companies.....			
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			
44. Change in asset valuation reserve.....	(17,911,101)	(19,955,420)	(47,062,529)
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....			
47. Other changes in surplus in Separate Accounts Statement.....			
48. Change in surplus notes.....			
49. Cumulative effect of changes in accounting principles.....			
50. Capital changes:			
50.1 Paid in.....			
50.2 Transferred from surplus (Stock Dividend).....			
50.3 Transferred to surplus.....			
51. Surplus adjustment:			
51.1 Paid in.....	300,000,000	150,000,000	565,000,000
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....			
52. Dividends to stockholders.....			
53. Aggregate write-ins for gains and losses in surplus.....	(8,767,994)	(9,565,670)	(19,131,340)
54. Net change in capital and surplus (Lines 37 through 53).....	481,807,473	(44,632,418)	128,140,652
55. Capital and surplus as of statement date (Lines 36 + 54).....	1,949,517,883	1,294,937,340	1,467,710,410
DETAILS OF WRITE-INS			
08.301. Miscellaneous income.....	58,395,278	47,461,850	100,520,814
08.302.			
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	58,395,278	47,461,850	100,520,814
2701. Net investment earnings on funds withheld by ceding company.....	24,471,525	23,610,976	47,027,800
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	24,471,525	23,610,976	47,027,800
5301. Adjustment to initial reinsurance, commission and expense allowance.....	(8,767,994)	(9,565,670)	(19,131,340)
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	(8,767,994)	(9,565,670)	(19,131,340)

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	3,141,365,471	3,157,000,141	6,335,356,813
2. Net investment income.....	456,470,199	343,954,162	747,900,822
3. Miscellaneous income.....	115,850,510	108,242,872	221,766,346
4. Total (Lines 1 through 3).....	3,713,686,180	3,609,197,175	7,305,023,981
5. Benefit and loss related payments.....	541,474,220	475,447,290	1,009,436,003
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	35,935,310	18,029,323	56,368,131
7. Commissions, expenses paid and aggregate write-ins for deductions.....	544,968,434	515,090,686	1,050,434,699
8. Dividends paid to policyholders.....	346,222	397,763	749,484
9. Federal and foreign income taxes paid (recovered) net of \$.....2,343,627 tax on capital gains (losses).....	(59,490,961)	42,907,592	32,718,098
10. Total (Lines 5 through 9).....	1,063,233,225	1,051,872,654	2,149,706,415
11. Net cash from operations (Line 4 minus Line 10).....	2,650,452,955	2,557,324,521	5,155,317,566
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	330,607,005	413,152,608	691,110,976
12.2 Stocks.....			
12.3 Mortgage loans.....	75,936,658	65,104,593	102,404,961
12.4 Real estate.....			
12.5 Other invested assets.....	11,378,291	9,828,691	21,526,097
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	942,048	(2,854,755)	(2,961,715)
12.7 Miscellaneous proceeds.....	658,906,211		
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,077,770,213	485,231,137	812,080,319
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	2,435,246,834	2,592,226,110	5,390,102,231
13.2 Stocks.....	35,261,314	265,288	2,525,661
13.3 Mortgage loans.....	475,223,227	693,571,250	1,222,136,470
13.4 Real estate.....			
13.5 Other invested assets.....	76,787,905	31,179,580	98,858,216
13.6 Miscellaneous applications.....	6,047,575	187,948,342	433,826,298
13.7 Total investments acquired (Lines 13.1 to 13.6).....	3,028,566,855	3,505,190,570	7,147,448,876
14. Net increase or (decrease) in contract loans and premium notes.....	11,006,961	10,823,004	18,959,553
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(1,961,803,603)	(3,030,782,437)	(6,354,328,110)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....	300,000,000	150,000,000	565,000,000
16.3 Borrowed funds.....	(385,894,530)		385,894,530
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	51,603,815	140,531	606,498
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	23,198,075	18,124,929	(10,213,723)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(11,092,640)	168,265,460	941,287,305
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	677,556,712	(305,192,456)	(257,723,239)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	685,683,212	943,406,451	943,406,451
19.2 End of period (Line 18 plus Line 19.1).....	1,363,239,924	638,213,995	685,683,212

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

20.0001	Exchange of bond investment to bond investment.....	153,449,948	296,660,876	349,219,268
20.0002	Capitalized interest on mortgage loans.....	2,038,653	1,255,565	3,160,073
20.0003	Tax credit commitment liabilities.....	883,525		1,078,935
20.0004	Capitalized interest on bonds.....	844		
20.0005	Exchange of equity investment to equity investment	158,881		

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....			
2. Ordinary life insurance.....	718,809,598	658,400,320	1,365,424,599
3. Ordinary individual annuities.....	2,537,796,441	2,606,222,018	5,177,249,423
4. Credit life (group and individual).....			
5. Group life insurance.....			
6. Group annuities.....	1,514,846	1,004,119	1,682,976
7. A&H - group.....		25	25
8. A&H - credit (group and individual).....			
9. A&H - other.....	90	156	314
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	3,258,120,975	3,265,626,638	6,544,357,337
12. Fraternal (Fraternal Benefit Societies Only).....			
13. Subtotal (Lines 11 through 12).....	3,258,120,975	3,265,626,638	6,544,357,337
14. Deposit-type contracts.....	50,000,000		
15. Total (Lines 13 and 14).....	3,308,120,975	3,265,626,638	6,544,357,337

DETAILS OF WRITE-INS

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

NOTES TO THE FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

Olentangy Reinsurance, LLC (Olentangy), a Vermont domiciled special purpose financial insurance company and subsidiary of the Company, has been granted a permitted practice from the State of Vermont that increased the subsidiary’s valuation by \$67,000,000 as of June 30, 2019 and December 31, 2018.

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

	SSAP #	F/S Page	F/S Line #	2019	2018
Net Income					
Nationwide Life and Annuity Insurance Company state basis (Page 4, Line (1) 35, Columns 1 & 3)	XXX	XXX	XXX	\$ (352,027,130)	\$ 230,005,200
(2) State Prescribed Practice that is an increase/(decrease) from NAIC SAP				-	-
(3) State Permitted Practice that is an increase/(decrease) from NAIC SAP				-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ <u>(352,027,130)</u>	\$ <u>230,005,200</u>
Surplus					
Nationwide Life and Annuity Insurance Company state basis (Page 3, Line (5) 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,949,517,883	\$ 1,467,710,410
(6) State Prescribed Practice that is an increase/(decrease) from NAIC SAP				-	-
(7) State Permitted Practice that is an increase/(decrease) from NAIC SAP					
Subsidiary valuation	20	2	8	<u>67,000,000</u>	<u>67,000,000</u>
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ <u>1,882,517,883</u>	\$ <u>1,400,710,410</u>

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

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

No significant changes from prior year end.

C. Accounting Policies

No significant changes from prior year end.

(2) Bonds, excluding loan-backed and structured securities, are stated at amortized cost, except those with an NAIC designation of “6”, which are stated at the lower of amortized cost or fair value. Amortization of premiums and discounts is calculated using the effective yield method. The Company does not hold any mandatory convertible securities or SVO-identified investments.

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

D. Going Concern

Not applicable.

Note 2 - Accounting Changes and Corrections of Errors

No significant changes from prior year end.

Note 3 - Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A. Mortgage Loans

No significant changes from prior year end.

B. Troubled Debt Restructuring

Not applicable.

C. Reverse Mortgages

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

D. Loan-Backed Securities

1. Prepayment assumptions are generally obtained using a model provided by a third-party vendor.
2. None
3. The following table summarizes other-than-temporary impairments for loan-backed securities recognized in the current reporting period based on the fact that the present value of projected cash flows expected to be collected was less than the amortized cost of the securities:

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Amortized cost before current period OTTI	Present value of projected cash flows	Recognized other-than-temporary impairment	Amortized cost after other-than-temporary impairment	Fair value at time of OTTI	Date of financial statement where reported
126694E95	\$ 4,008,774	\$ 3,656,672	\$ 352,102	\$ 3,656,672	\$ 3,401,247	Q1 '19
Total			\$ 352,102			

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

a. The aggregate amount of unrealized losses:

1. Less than 12 Months

\$ (468,011)

2. 12 Months or Longer

\$ (3,568,585)

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

1. Less than 12 Months

\$ 90,248,412

2. 12 Months or Longer

\$ 59,171,739

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

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

- 1-2. No significant changes from prior year end.
3. Collateral Received

a. No significant changes from prior year end.

b. Not applicable.

c. No significant changes from prior year end.

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

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

- 2-11. Not Applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

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

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

2. Type of Repo Trades Used

a. Bilateral (YES/NO)

b. Tri-Party (YES/NO)

1	2	3	4
First Quarter	Second Quarter	Third Quarter	Fourth Quarter
NO	NO		
YES	YES		

NOTES TO THE FINANCIAL STATEMENTS

3. Original (Flow) & Residual Maturity

	First Quarter				Second Quarter			
	1	2	3	4	5	6	7	8
	Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
a. Open - No Maturity	\$-	\$-	\$-	\$-	\$-	\$-	\$-	\$-
b. Overnight	-	110,662,127	79,972,508	81,044,621	-	92,564,772	53,505,874	38,928,063
c. 2 Days to 1 Week	-	-	-	-	-	-	-	-
d. > 1 Week to 1 Month	-	-	-	-	-	-	-	-
e. > 1 Month to 3 Months	-	-	-	-	-	-	-	-
f. > 3 Months to 1 Year	-	-	-	-	-	-	-	-
g. > 1 Year	-	-	-	-	-	-	-	-

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

4. Not applicable.

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

First Quarter				Second Quarter			
1	2	3	4	5	6	7	8
Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance

\$- \$112,875,370 \$81,571,958 \$82,665,513 \$- \$94,416,067 \$54,575,991 \$39,706,624

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

\$- \$- \$- \$- \$- \$- \$- \$-

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

ENDING BALANCE

	1	2	3	4	5	6	7	8
	None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Does Not Qualify as Admitted
a. Bonds - FV	\$-	\$39,706,624	\$-	\$-	\$-	\$-	\$-	\$39,706,624
b. LB & SS - FV	-	-	-	-	-	-	-	-
c. Preferred Stock - FV	-	-	-	-	-	-	-	-
d. Common Stock	-	-	-	-	-	-	-	-
e. Mortgage Loans - FV	-	-	-	-	-	-	-	-
f. Real Estate - FV	-	-	-	-	-	-	-	-
g. Derivatives - FV	-	-	-	-	-	-	-	-
h. Other Invested Assets - FV	-	-	-	-	-	-	-	-
q. Total Assets - FV	\$-	\$39,706,624	\$-	\$-	\$-	\$-	\$-	\$39,706,624

7. Collateral Pledged - Secured Borrowing

	First Quarter				Second Quarter			
	1	2	3	4	5	6	7	8
	Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
a. Cash	\$-	\$110,662,127	\$79,972,508	\$81,044,621	\$-	\$92,564,772	\$53,505,874	\$38,928,063
b. Securities (FV)	-	-	-	-	-	-	-	-
c. Securities (BACV)	XXX	XXX	XXX	-	XXX	XXX	XXX	-
d. Nonadmitted Subset (BACV)	XXX	XXX	XXX	-	XXX	XXX	XXX	-

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

NOTES TO THE FINANCIAL STATEMENTS

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. Overnight and Continuous	\$38,928,063	\$38,928,063
b. 30 Days or Less	-	-
c. 31 to 90 Days	-	-
d. > 90 Days	-	-

9-10. Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

J. Real Estate

Not applicable.

K. Low-Income Housing Tax Credits

No significant changes from prior year end.

L. Restricted Assets

No significant changes from prior year end.

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

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

O. Structured Notes

No significant changes from prior year end.

P. 5* Securities

No significant changes from prior year end.

Q. Short Sales

Not applicable.

R. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
(1) Number of CUSIPs	1	-
(2) Aggregate Amount of Investment Income	\$ 55,963	\$ -

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant changes from prior year end.

Note 7 - Investment Income

No significant changes from prior year end.

Note 8 - Derivative Instruments

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

H. The Company has no premium cost due in each of the following four years and thereafter.

Note 9 - Income Taxes

No significant changes from prior year end.

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

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

During the six months ended June 30, 2019, the Company received capital contributions from Nationwide Life Insurance Company (NLIC) of \$300,000,000. On July 30, 2019, the Company received an additional capital contribution from NLIC of \$50,000,000.

During 2018, Nationwide Trust Company, FSB (formerly Nationwide Bank) (NTC) borrowed \$165,000,000 from the Company at an interest rate of 3.58%. The borrowing agreement indicates a maturity date of 90 days following the effective date of December 28, 2018. During 2019, NTC made payments of principal and interest, and, as of March 28, 2019, the promissory note was repaid in full when the Company and NTC executed a \$123,000,000 replacement unsecured promissory note with an interest rate of 1-month LIBOR plus 0.785% and a maturity date of up to 364 days after the date of the agreement. During 2019, NTC made payments of principal and interest to the Company, and, as of June 30, 2019, \$105,000,000 was outstanding.

NOTES TO THE FINANCIAL STATEMENTS

On December 6, 2018, the Company and Nationwide SBL, LLC (NWSBL) entered into a promissory note, where NWSBL borrowed \$77,500,000 from the Company at 3-month LIBOR plus 1.25% maturing March 6, 2019. This note was fully repaid on March 6, 2019 when the Company and NWSBL executed a \$550,000,000 replacement unsecured promissory note and revolving line of credit agreement with an interest rate of 3.74% and a maturity date of up to 364 days after the date of the agreement and NWSBL made an initial draw of \$71,000,000. As of June 30, 2019, \$71,000,000 was outstanding.

On December 5, 2018, Nationwide Financial Services, Inc. and the Company entered into a promissory note, where the Company borrowed \$45,000,000 from Nationwide Financial Services, Inc. at 3-month LIBOR plus 0.785% maturing March 5, 2019. This note was fully repaid on March 5, 2019.

During 2018, the Company borrowed \$340,100,000 from NLIC at interest rates ranging from 3-month LIBOR plus 0.785% to 3.57% with maturity dates ranging from January 16, 2019 to March 21, 2019. During 2019, the Company made payments of principal and interest, and, as of March 21, 2019, the promissory notes were repaid in full.

Note 11 - Debt

A. All Other Debt

Not applicable.

B. Funding Agreements with Federal Home Loan Bank (FHLB)

(1) During March 2019, the Company became a member of the Federal Home Loan Bank of Cincinnati (FHLB). Through its membership, the FHLB established the Company's capacity for short-term borrowings and cash advances under the funding agreement program at up to 50% of total admitted assets.

The Company's Board of Directors has authorized the issuance of funding agreements up to \$4,000,000,000 to the FHLB, shared between the Company and NLIC, in exchange for cash advances, which are collateralized by pledged securities. The Company uses these funds in an investment spread strategy, consistent with its other investment spread operations. As such, the Company applies SSAP No. 52, Deposit-Type Contracts, accounting treatment to these funds, consistent with its other deposit-type contracts. It is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB for use in general operations would be accounted for consistent with SSAP No. 15, Debt and Holding Company Obligations, as borrowed money.

Additionally, through its membership, the Company has access to borrow up to \$300,000,000 from the FHLB that expires on March 20, 2020. The Company had no amounts outstanding under the agreement as of June 30, 2019. It is part of the Company's strategy to use these funds for operations, and any funds obtained from the FHLB for use in general operations, would be accounted for as borrowed money.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year-end	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 30,000,000	\$ 30,000,000	\$ -
(c) Activity Stock	\$ 1,000,000	\$ 1,000,000	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 31,000,000	\$ 31,000,000	\$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$ 4,300,000,000	XXX	XXX

2. Prior Year-end	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ -	\$ -	\$ -
(c) Activity Stock	\$ -	\$ -	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total (a+b+c+d)	\$ -	\$ -	\$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$ -	XXX	XXX

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less Than 6 Months	4 6 months to Less Than 1 year	5 1 to Less Than 3 Years	6 3 to 5 Years
1. Class A	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
2. Class B	\$ 30,000,000	\$ 30,000,000	\$ -	\$ -	\$ -	\$ -

NOTES TO THE FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1 Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 71,780,516	\$ 66,720,450	\$ 50,040,723
2 Current Year General Account Total Collateral Pledged	\$ 71,780,516	\$ 66,720,450	\$ 50,040,723
3 Current Year Separate Accounts Total Collateral Pledged	\$ -	\$ -	\$ -
4 Prior Year-end General and Separate Accounts Total Collateral Pledged	\$ -	\$ -	\$ -

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Aggregate Borrowed at Time of Maximum Collateral
1 Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	\$ 71,780,516	\$ 66,765,859	\$ 50,040,723
2 Current Year General Account Maximum Collateral Pledged	\$ 71,780,516	\$ 66,765,859	\$ 50,040,723
3 Current Year Separate Accounts Maximum Collateral Pledged	\$ -	\$ -	\$ -
4 Prior Year-end General and Separate Accounts Maximum Collateral Pledged	\$ -	\$ -	\$ -

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ -	\$ -	\$ -	XXX
(b) Funding Agreements	\$ 50,035,603	\$ 50,035,603	\$ -	\$ 50,035,603
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ 50,035,603	\$ 50,035,603	\$ -	\$ 50,035,603
2. Prior Year	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ -	\$ -	\$ -	XXX
(b) Funding Agreements	\$ -	\$ -	\$ -	\$ -
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ -	\$ -	\$ -	\$ -

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2 + 3	2 General Account	3 Separate Accounts
1. Debt	\$ -	\$ -	\$ -
2. Funding Agreements	\$ 50,040,723	\$ 50,040,723	\$ -
3. Other	\$ -	\$ -	\$ -
4. Aggregate Total Lines (1+2+3)	\$ 50,040,723	\$ 50,040,723	\$ -

NOTES TO THE FINANCIAL STATEMENTS

c. FHLB – Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements? (YES/NO)?
1. Debt	No
2. Funding Agreements	No
3. Other	No

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

No significant changes from prior year end.

A. Defined Benefit Plans

Not applicable.

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

No significant changes from prior year end.

Note 14 – Liabilities, Contingencies and Assessments

No significant changes from prior year end.

Note 15 – Leases

No significant changes from prior year end.

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

No significant changes from prior year end.

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfers and Servicing of Financial Assets

No significant changes from prior year end.

2. No servicing assets or liabilities were recognized during the period.

4. There were no assets securitized during the period.

C. Wash Sales

Not applicable.

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

Not applicable.

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

Not applicable.

Note 20 – Fair Value Measurements

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

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

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

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

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

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

NOTES TO THE FINANCIAL STATEMENTS

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

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

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

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

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

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

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

The following table summarizes assets held at fair value as of June 30, 2019:

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Industrial and miscellaneous	-	-	167,598	-	\$ 167,598
Total Bonds	\$ -	\$ -	167,598	\$ -	\$ 167,598
Common stocks	\$ 3,356,888	\$ 31,000,000	\$ -	\$ 10,001,337	44,358,225
Separate account assets	1,734,243,096	-	-	-	1,734,243,096
Derivative assets	-	-	1,027,408,784	-	1,027,408,784
Total Assets at Fair Value/(NAV)	\$ 1,737,599,984	\$ 31,000,000	\$ 1,027,576,382	\$ 10,001,337	\$ 2,806,177,703

The following table presents the rollforward of Level 3 assets held at fair value during the period ended June 30, 2019:

	Beginning Balance at 3/31/2019	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 6/30/2019
Assets at Fair Value										
Industrial and miscellaneous	\$7,468,166	\$-	\$(7,298,803)	\$-	\$(1,660)	\$-	\$-	\$-	\$(105)	\$167,598
Total Bonds	\$7,468,166	\$-	\$(7,298,803)	\$-	\$(1,660)	\$-	\$-	\$-	\$(105)	\$167,598
Derivative assets	\$720,407,857	\$-	\$-	\$6,433,398	\$253,156,631	\$98,640,523	\$-	\$(51,229,625)	\$-	\$1,027,408,784
Total Assets at Fair Value	\$727,876,023	\$-	\$(7,298,803)	\$6,433,398	\$253,154,971	\$98,640,523	\$-	\$(51,229,625)	\$(105)	\$1,027,576,382

Transfers into and/or out of Level 3 during the period ended June 30, 2019 are due to either changes resulting from application of the lower of amortized cost or fair value rules based on the security's NAIC rating or changes in sources used to price certain securities.

B. & C. The following table summarizes the carrying value and fair value of the Company's assets and liabilities not held at fair value as of June 30, 2019:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	\$21,122,232,102	\$19,932,800,366	\$532,214,908	\$20,340,952,800	\$249,064,394	\$-	\$-
Mortgage loans, net of allowance	4,941,387,507	4,913,296,576	-	-	4,941,387,507	-	-
Short-term investments	1,350,252,630	1,350,252,630	176,000,000	1,174,252,630	-	-	-
Derivative assets	53,331,184	39,382,350	-	53,331,184	-	-	-
Policy loans	114,554,460	114,554,460	-	-	114,554,460	-	-
Securities lending collateral assets	38,928,063	38,928,063	38,928,063	-	-	-	-
Total Assets	\$27,620,685,946	\$26,389,214,445	\$747,142,971	\$21,568,536,614	\$5,305,006,361	\$-	\$-
Liabilities							
Derivative liabilities	\$7,169,986	\$6,381,561	\$-	\$7,169,986	\$-	\$-	\$-
Investment Contracts	19,364,595,900	17,918,191,453	-	-	19,364,595,900	-	-
Total Liabilities	\$19,371,765,886	\$17,924,573,014	\$-	\$7,169,986	\$19,364,595,900	\$-	\$-

D. Not Practicable to Estimate Fair Value

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

E. Measured using net asset value

Common stocks measured at NAV of \$10,001,337 represents an investment in a business development company (BDC). The Company has the ability and intent to hold this investment. The price at which the investment in the BDC could be sold largely depends on when the BDC becomes a public entity, at which time the Company can liquidate the investment or convert its investment into publicly-traded stock. The BDC’s strategy includes, but is not limited to, originating loans and making debt and equity investments in domestic middle market companies.

Note 21 - Other Items

No significant changes from prior year end.

Note 22 - Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through August 9, 2019 for the statutory statement issued on August 13, 2019.

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

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through August 9, 2019 for the statutory statement issued on August 13, 2019.

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

Note 23 - Reinsurance

No significant changes from prior year end.

Note 24 - Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable.

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

Not applicable.

Note 26 - Intercompany Pooling Arrangements

Not applicable.

Note 27 - Structured Settlements

Not applicable.

Note 28 - Health Care Receivables

Not applicable.

Note 29 – Participating Policies

No significant changes from prior year end.

Note 30 - Premium Deficiency Reserves

No significant changes from prior year end.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant changes from prior year end.

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

No significant changes from prior year end.

Note 33 - Premium and Annuity Considerations Deferred and Uncollected

No significant changes from prior year end.

Note 34 – Separate Accounts

No significant changes from prior year end.

Note 35 – Loss/Claim Adjustment Expenses

No significant changes from prior year end.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes ☐ No ☒
- 1.2

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

Yes ☐ No ☐
- 2.1

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

Yes ☐ No ☒
- 2.2

If yes, date of change:
- 3.1

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

Yes ☒ No ☐
- 3.2

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

Yes ☐ No ☒
- 3.3

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

- 3.4

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

Yes ☐ No ☒
- 3.5

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

- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

Yes ☐ No ☒
- 4.2

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

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

5.

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

Yes ☐ No ☒ N/A ☐

- 6.1

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

12/31/2016
- 6.2

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

12/31/2016
- 6.3

State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

05/24/2018

- 6.4

By what department or departments?
OH

- 6.5

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

Yes ☐ No ☐ N/A ☒
- 6.6

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

Yes ☐ No ☐ N/A ☒
- 7.1

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

Yes ☐ No ☒
- 7.2

If yes, give full information:

- 8.1

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

Yes ☐ No ☒
- 8.2

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

- 8.3

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

Yes ☒ No ☐

- 8.4

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

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
Nationwide Trust Company, FSB	Columbus, OH	No	Yes	No	No
Nationwide Investment Services Corp.	Columbus, OH	No	No	No	Yes
Nationwide Investment Advisors, LLC	Columbus, OH	No	No	No	Yes
Nationwide Securities, LLC	Columbus, OH	No	No	No	Yes
Nationwide Fund Advisors	Columbus, OH	No	No	No	Yes
Nationwide Fund Distributors, LLC	Columbus, OH	No	No	No	Yes
Nationwide Asset Management, LLC	Columbus, OH	No	No	No	Yes
Jefferson National Securities Corporation	Louisville, KY	No	No	No	Yes
JNF Advisors, Inc.	Louisville, KY	No	No	No	Yes

- 9.1

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

Yes ☒ No ☐

(a)

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

(b)

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

(c)

Compliance with applicable governmental laws, rules and regulations;

(d)

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

(e)

Accountability for adherence to the code.
- 9.11

If the response to 9.1 is No, please explain:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 9.2

Has the code of ethics for senior managers been amended?

Yes [☐] No [☒]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [☐] No [☒]
- 9.31

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

FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [☒] No [☐]
- 10.2

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

\$

0

INVESTMENT

- 11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes [☐] No [☒]
- 11.2

If yes, give full and complete information relating thereto:
12.

Amount of real estate and mortgages held in other invested assets in Schedule BA:

\$

161,576,586
13.

Amount of real estate and mortgages held in short-term investments:

\$

0
- 14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes [☒] No [☐]
- 14.2

If yes, please complete the following:

- 14.21

Bonds
- 14.22

Preferred Stock
- 14.23

Common Stock
- 14.24

Short-Term Investments
- 14.25

Mortgage Loans on Real Estate
- 14.26

All Other
- 14.27

Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)
- 14.28

Total Investment in Parent included in Lines 14.21 to 14.26 above

1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$ 0	\$ 0
0	0
0	0
71,200,000	176,000,000
70,000,092	68,546,127
107,867,381	109,872,925
\$ 249,067,473	\$ 354,419,052
\$ 0	\$ 0

- 15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes [☒] No [☐]
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

Yes [☒] No [☐]

If no, attach a description with this statement.

16.

For the reporting entity's security lending program, state the amount of the following as of current statement date:
- 16.1

Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$

38,928,063
- 16.2

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

\$

38,928,063
- 16.3

Total payable for securities lending reported on the liability page:

\$

38,852,853
17.

Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*?

Yes [☒] No [☐]

- 17.1

For all agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	1 Wall Street, New York, NY 10286
Federal Home Loan Bank of Cincinnati	221 E. 4th St, Suite 600, Cincinnati, OH 45202

- 17.2

For all agreements that do not comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

- 17.3

Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?

Yes [☐] No [☒]
- 17.4

If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

- 17.5

Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such ["...that have access to the investment accounts", "handle securities"].

1 Name of Firm or Individual	2 Affiliation
Members of the investment staff designated by the Chief Investment Officer as detailed in the Corporate Resolution	I
IFM Investors Pty Ltd	U
BlackRock Financial Management Inc.	U
HPS INVESTMENT PARTNERS, LLC	U

- 17.5097

For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets?

Yes [☐] No [☒]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 17.5098

For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets?

Yes [☐] No [☒]
- 17.6

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

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

- 18.1

Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed?

Yes [☒] No [☐]
- 18.2

If no, list exceptions:
19.

By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

a.

Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.

b.

Issuer or obligor is current on all contracted interest and principal payments.

c.

The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities?

Yes [☐] No [☒]

20.

By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:

a.

The security was purchased prior to January 1, 2018.

b.

The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c.

The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.

d.

The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities?

Yes [☐] No [☒]

Q08.2

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
GENERAL INTERROGATORIES (continued)

PART 2 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

Life and Accident and Health Companies/Fraternal Benefit Societies

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

1.1 Long-term mortgages in good standing

1.11 Farm mortgages..... \$

1.12 Residential mortgages..... \$

1.13 Commercial mortgages..... \$4,913,296,576

1.14 Total mortgages in good standing..... \$4,913,296,576

1.2 Long-term mortgages in good standing with restructured terms

1.21 Total mortgages in good standing with restructured terms..... \$

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

1.31 Farm mortgages..... \$

1.32 Residential mortgages..... \$

1.33 Commercial mortgages..... \$

1.34 Total mortgages with interest overdue more than three months..... \$0

1.4 Long-term mortgage loans in process of foreclosure

1.41 Farm mortgages..... \$

1.42 Residential mortgages..... \$

1.43 Commercial mortgages..... \$

1.44 Total mortgages in process of foreclosure..... \$0

1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) \$4,913,296,576

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

1.61 Farm mortgages..... \$

1.62 Residential mortgages..... \$

1.63 Commercial mortgages..... \$

1.64 Total mortgages foreclosed and transferred to real estate..... \$0

2. Operating Percentages:

2.1 A&H loss percent..... Not meaningful.....

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

2.3 A&H expense percent excluding cost containment expenses..... Not meaningful.....

3.1 Do you act as a custodian for health savings accounts?..... Yes [] No [X]

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

3.3 Do you act as an administrator for health savings accounts?..... Yes [] No [X]

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

4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?..... Yes [X] No []

4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?..... Yes [] No []

Fraternal Benefit Societies Only:

5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurance for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [] No [] N/A []

5.2 If no, explain:

6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [] No []

6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
	

Q09

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
Life & Annuity - Non-Affiliates								
88340.....	59-2859797	05/01/2018	Hannover Life Reassurance Company of America.....	FL.....	YRT/I.....	Authorized.....	.....	.....
66346.....	58-0828824	10/01/2018	Munich American Reassurance Co.....	GA.....	YRT/I.....	Authorized.....	.....	.....
66346.....	58-0828824	07/09/2018	Munich American Reassurance Co.....	GA.....	YRT/I.....	Authorized.....	.....	.....

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

Current Year to Date - Allocated by States and Territories

States, Etc.		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
		Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama.....	AL L	5,130,495			14,096,427	19,226,922	
2.	Alaska.....	AK L	772,680			3,331,242	4,103,922	
3.	Arizona.....	AZ L	11,829,523	31,540		101,533,097	113,394,160	
4.	Arkansas.....	AR L	2,798,516			12,174,131	14,972,647	
5.	California.....	CA L	146,446,669	447,772		283,729,743	430,624,184	
6.	Colorado.....	CO L	9,709,381			74,398,634	84,108,015	
7.	Connecticut.....	CT L	24,053,136			30,511,851	54,564,987	
8.	Delaware.....	DE L	5,226,945			8,064,215	13,291,160	
9.	District of Columbia.....	DC L	1,119,411			1,754,826	2,874,237	
10.	Florida.....	FL L	46,857,350	249,296	90	187,374,754	234,481,490	
11.	Georgia.....	GA L	19,094,746	20,281		87,093,870	106,208,897	
12.	Hawaii.....	HI L	5,282,578			12,764,133	18,046,711	
13.	Idaho.....	ID L	1,029,364			15,897,028	16,926,392	
14.	Illinois.....	IL L	26,425,618	271,181		117,136,709	143,833,508	
15.	Indiana.....	IN L	8,007,583	83,504		74,704,866	82,795,953	
16.	Iowa.....	IA L	2,459,833			15,186,123	17,645,956	
17.	Kansas.....	KS L	3,887,545			37,096,753	40,984,298	
18.	Kentucky.....	KY L	5,116,126			36,655,783	41,771,909	
19.	Louisiana.....	LA L	4,051,759	103,077		31,526,689	35,681,525	
20.	Maine.....	ME L	924,197			5,648,509	6,572,706	
21.	Maryland.....	MD L	22,169,767	84,770		74,148,791	96,403,328	
22.	Massachusetts.....	MA L	16,068,377			86,231,722	102,300,099	
23.	Michigan.....	MI L	35,541,847	20,897		129,313,619	164,876,363	
24.	Minnesota.....	MN L	9,421,606			23,861,124	33,282,730	
25.	Mississippi.....	MS L	3,132,476			8,819,196	11,951,672	
26.	Missouri.....	MO L	7,773,251	31,208		31,522,207	39,326,666	
27.	Montana.....	MT L	284,009			7,672,522	7,956,531	
28.	Nebraska.....	NE L	2,577,362	22,164		35,467,921	38,067,447	
29.	Nevada.....	NV L	5,688,977			21,425,697	27,114,674	
30.	New Hampshire.....	NH L	1,052,239			21,598,437	22,650,676	
31.	New Jersey.....	NJ L	39,241,327	25,980		53,797,446	93,064,753	
32.	New Mexico.....	NM L	1,326,061			14,432,075	15,758,136	
33.	New York.....	NY N	885,415	155,808		20,336,856	21,378,079	
34.	North Carolina.....	NC L	29,858,801	557,900		112,005,489	142,422,190	
35.	North Dakota.....	ND L	1,027,581			5,306,421	6,334,002	
36.	Ohio.....	OH L	32,094,660	86,192		116,719,679	148,900,531	50,000,000
37.	Oklahoma.....	OK L	1,770,793	88,856		12,484,267	14,343,916	
38.	Oregon.....	OR L	6,610,427			11,095,704	17,706,131	
39.	Pennsylvania.....	PA L	40,095,815	278,214		111,446,289	151,820,318	
40.	Rhode Island.....	RI L	2,488,018			5,045,972	7,533,990	
41.	South Carolina.....	SC L	7,125,076			41,336,662	48,461,738	
42.	South Dakota.....	SD L	2,178,802			7,229,267	9,408,069	
43.	Tennessee.....	TN L	10,979,286			40,471,775	51,451,061	
44.	Texas.....	TX L	51,082,718	20,067		175,152,072	226,254,857	
45.	Utah.....	UT L	10,270,659	25,639		46,444,376	56,740,674	
46.	Vermont.....	VT L	859,106			6,464,283	7,323,389	
47.	Virginia.....	VA L	23,944,121			68,038,408	91,982,529	
48.	Washington.....	WA L	14,849,210	98,565		46,185,850	61,133,625	
49.	West Virginia.....	WV L	3,396,883			8,616,956	12,013,839	
50.	Wisconsin.....	WI L	5,487,841	220,873		35,655,504	41,364,218	
51.	Wyoming.....	WY L	672,409			7,211,534	7,883,943	
52.	American Samoa.....	AS N	2,958				2,958	
53.	Guam.....	GU N	722				722	
54.	Puerto Rico.....	PR N	3,363			170,000	173,363	
55.	US Virgin Islands.....	VI N	1,540				1,540	
56.	Northern Mariana Islands.....	MP N					0	
57.	Canada.....	CAN N	10,304				10,304	
58.	Aggregate Other Alien.....	OT XXX	44,784	0	0	0	44,784	0
59.	Subtotal.....	XXX	720,242,046	2,923,784	90	2,536,387,504	3,259,553,424	50,000,000
90.	Reporting entity contributions for employee benefit plans.....	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX	233,679				233,679	
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX	198,389				198,389	
94.	Aggregate other amounts not allocable by State.....	XXX	0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX	720,674,114	2,923,784	90	2,536,387,504	3,259,985,492	50,000,000
96.	Plus Reinsurance Assumed.....	XXX					0	
97.	Totals (All Business).....	XXX	720,674,114	2,923,784	90	2,536,387,504	3,259,985,492	50,000,000
98.	Less Reinsurance Ceded.....	XXX	112,994,873	2,933		7,153,939	120,151,745	
99.	Totals (All Business) less Reinsurance Ceded.....	XXX	607,679,241	2,920,851	90	2,529,233,565	3,139,833,747	50,000,000

DETAILS OF WRITE-INS

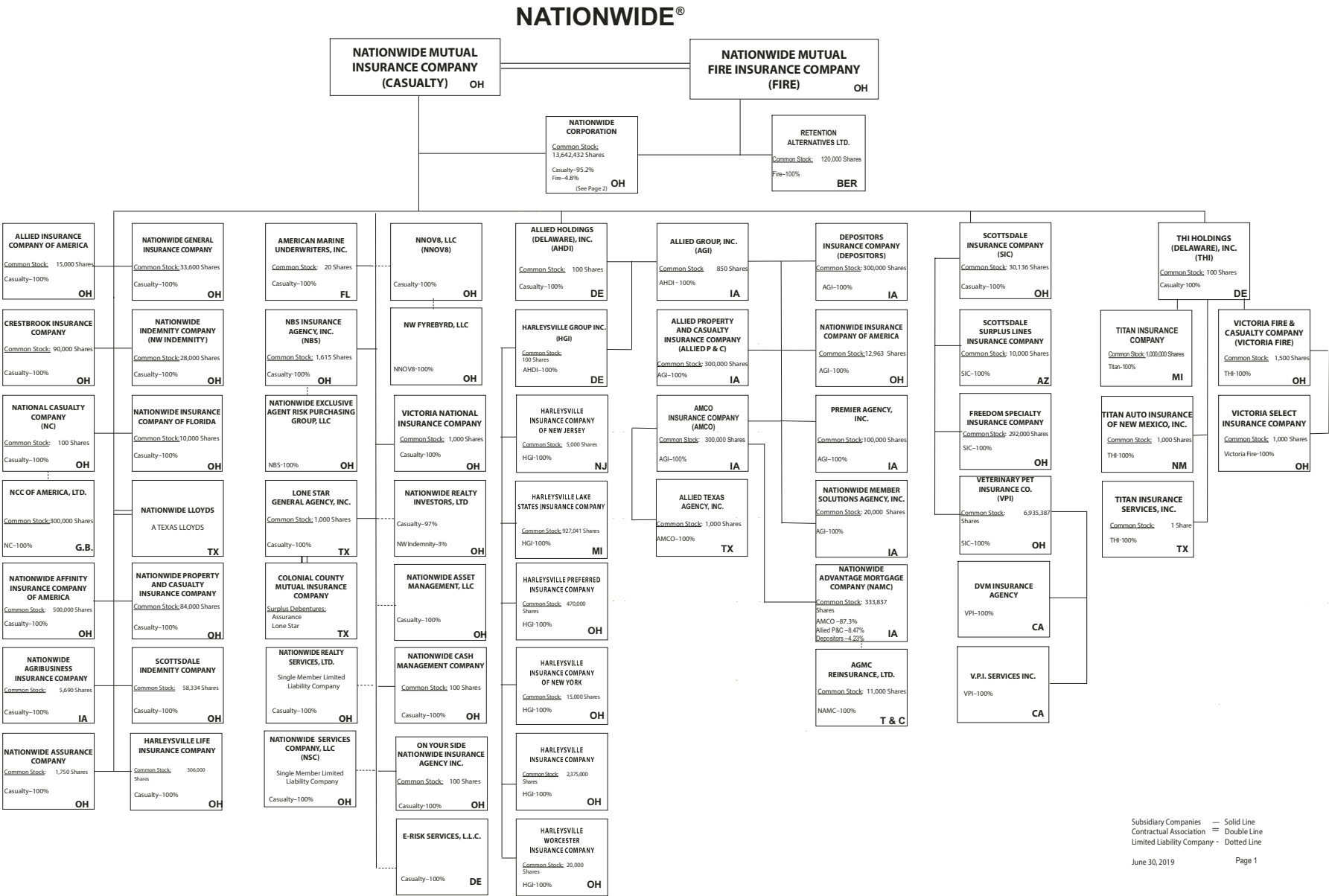
58001.	Foreign - other alien.....	XXX	44,784				44,784	
58002.	.....	XXX					0	
58003.	.....	XXX					0	
58998.	Summary of remaining write-ins for line 58 from overflow page.....	XXX	0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX	44,784	0	0	0	44,784	0
9401.	.....	XXX					0	
9402.	.....	XXX					0	
9403.	.....	XXX					0	
9498.	Summary of remaining write-ins for line 94 from overflow page.....	XXX	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX	0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	50
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state	0

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

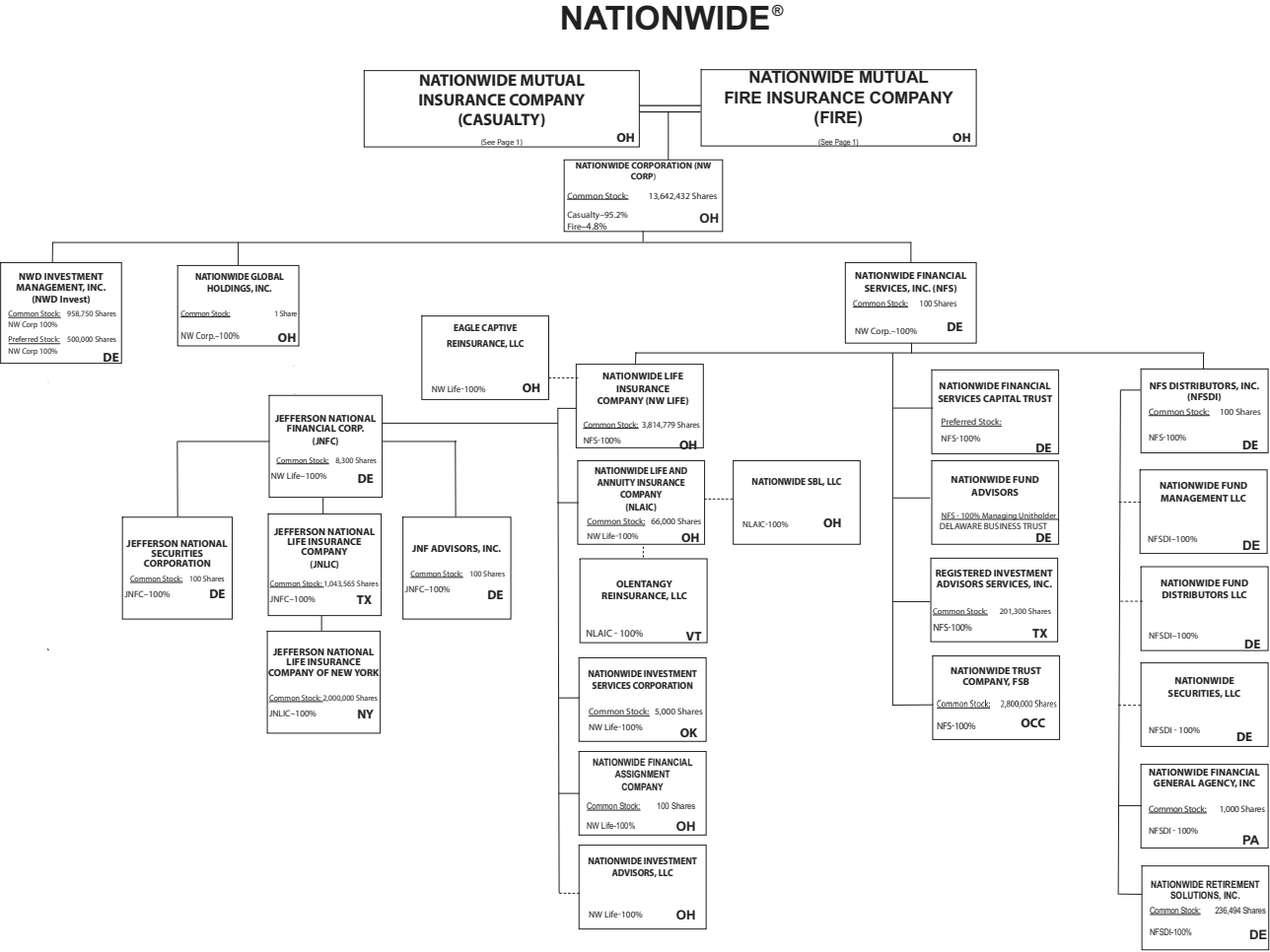
Q12



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

(Casualty/Fire subsidiaries)

Q12.1



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

(Nationwide Corp. subsidiaries)

NATIONWIDE INSURANCE COMPANIES

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

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	10 W. Nationwide, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	1000 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	1015 Long Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	1050 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	1125 Rail Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1733036..	n/a.....	.....	.....	120 Acre Partners, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...95.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	1125 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939867..	n/a.....	.....	.....	1175 Bobcat Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	26-2451988..	n/a.....	.....	.....	1492 Capital, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	111 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	155 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	161 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	170 Marconi, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	245 Parks Edge Place, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	275 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	300 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	310 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	343 N. Front, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	400 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	400 West Nationwide Boulevard, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	410 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	425 West Nationwide Boulevard, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	44 Chestnut, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	735 Bobcat Avenue, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	75 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	775 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	777 Swan Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	780 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	795 Rail Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	800 Bobcat Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	800 Goodale Boulevard, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	800 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	805 Bobcat Avenue, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	808 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	820 Goodale Boulevard, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	825 Junction Way, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide		37-1865892	n/a			828 at the Yard Condominiums Home Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
0140	Nationwide		20-4939866	n/a			828 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			840 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			845 Yard Street, LLC	OH	NIA	GVY Residential, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			860 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			880 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			895 W. Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			950 Dorchester Way, LLC	OH	NIA	GVY Residential, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		20-4939866	n/a			950 Goodale Boulevard, LLC	OH	NIA	NRI Equity Land Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			960 Bobcat Avenue, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			975 Rail Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1486309	n/a			995 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1680808	n/a			AD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	ownership	60.000	Nationwide Mutual Insurance Company	N	1
0140	Nationwide		31-1580283	n/a			ADTV, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		52-2227314	n/a			AGMC Reinsurance, Ltd.	TCA	NIA	Nationwide Advantage Mortgage Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		42-0958655	n/a			ALLIED Group, Inc.	IA	IA	Allied Holdings (Delaware), Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		46-4628790	n/a			Allied Holdings (Delaware), Inc.	DE	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	Y	
0140	Nationwide	10127	27-0114983	n/a			ALLIED Insurance Company of America	OH	IA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	42579	42-1201931	n/a			ALLIED Property and Casualty Insurance Company	IA	IA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		42-1527863	n/a			ALLIED Texas Agency, Inc.	TX	IA	AMCO Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide	19100	42-6054959	n/a			AMCO Insurance Company	IA	IA	ALLIED Group, Inc.	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		59-1031596	n/a			American Marine Underwriters, Inc.	FL	NIA	Nationwide Mutual Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		81-4532504	n/a			American Tax Credit Fund 2017-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-2001573	n/a			American Tax Credit Fund 2017-B, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		82-4591498	n/a			American Tax Credit Fund 2018-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		83-0606592	n/a			American Tax Credit Fund 2018-B, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		83-0620232	n/a			American Tax Credit Fund 2018-C, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		83-3900932	n/a			American Tax Credit Fund 2019-A, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		83-3953721	n/a			American Tax Credit Fund 2019-B, LLC	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	N	
0140	Nationwide		31-1580283	n/a			Arena District CA I, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	
			36-4857239	n/a			Arena District Garage Condominium Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
			90-0280710	n/a			Arena District Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2
			35-2582728	n/a			Arena District Swim Club Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	N	2

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		31-1486309..	n/a.....			Ballantrae Woods, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		26-4083207..	n/a.....			Berkshire Crossing Development, LLC.....	DE.....	NIA.....	NorthStar Commercial Development, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1555487..	n/a.....			Broad Street Retail, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...60.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-3624379..	n/a.....			Brooke School Investment Fund, LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			Cavasson Hotel, LLC.....	OH.....	NIA.....	Cavasson Hotel Holdings, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			Cavasson Hotel Holdings, LLC.....	OH.....	NIA.....	NRI Cavasson, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		26-0899413..	n/a.....			CHP New Markets Investment Fund, LLC.....	OH.....	OTH.....	Nationwide Mutual Insurance Company.....	Limited partner /no control	...50.000	other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		20-1618232..	n/a.....			CNRI-Cannonsport Condominium, LLC.....	OH.....	NIA.....	CNRI-Cannonsport, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-1618232..	n/a.....			CNRI- Cannonsport, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
			n/a.....	n/a.....			Co-Investment Fund, LLC.....	DE.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		31-1579973..	n/a.....			COLHOC Limited Partnership.....	OH.....	NIA.....	NRI Arena, LLC.....	ownership.....	...30.760	Other non-Nationwide.....	N.....	1.....
0140	Nationwide.....	29262..	74-1061659..	n/a.....			Colonial County Mutual Insurance Company.....	TX.....	IA.....	Other non-Nationwide.....	contract.....		Other non-Nationwide.....	N.....	
			45-4901238..	n/a.....			Columbus Arena Management, LLC.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		31-1486309..	n/a.....			Cottages at Hyatts LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	18961..	68-0066866..	n/a.....			Crestbrook Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			Crewville, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	42587..	42-1207150..	n/a.....			Depositors Insurance Company.....	IA.....	IA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
			46-4104813..	n/a.....			Discover Affordable Housing Investment Fund I LLC	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		33-0096671..	n/a.....			DVM Insurance Agency.....	CA.....	NIA.....	Veterinary Pet Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	15821..	47-4523959..	n/a.....			Eagle Captive Reinsurance, LLC.....	OH.....	IA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-1945276..	n/a.....			East of Madison, LLC.....	DE.....	NIA.....	120 Acre Partners, Ltd.....	ownership.....	...24.910	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-1945276..	n/a.....			East of Madison, LLC.....	DE.....	NIA.....	ND La Quinta Partners, LLC.....	ownership.....	...75.090	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-32605559	n/a.....			E-Risk Services, L.L.C.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
			30-0951639..	n/a.....			ERN-4 Property Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	22209..	75-6013587..	n/a.....			Freedom Specialty Insurance Company.....	OH.....	IA.....	Scottsdale Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
			46-4736379..	n/a.....			GPN-1 Property Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		20-4939866..	n/a.....			Grandview Yard Hotel Holdings, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-4939866..	n/a.....			Grandview Yard Hotel, LLC.....	OH.....	NIA.....	Grandview Yard Hotel Holdings, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-4939866..	n/a.....			GVY Residential, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			Harlem Road Developers, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		51-0241172..	n/a.....			Harleysville Group Inc.....	DE.....	NIA.....	Allied Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	23582..	41-0417250..	n/a.....			Harleysville Insurance Company.....	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	42900..	23-2253669..	n/a.....			Harleysville Insurance Company of New Jersey	NJ.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	10674..	23-2864924..	n/a.....			Harleysville Insurance Company of New York...	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	14516...	38-3198542..	n/a.....	.....	.....	Harleysville Lake States Insurance Company.....	MI.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	64327...	23-1580983..	n/a.....	.....	.....	Harleysville Life Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	35696...	23-2384978..	n/a.....	.....	.....	Harleysville Preferred Insurance Company.....	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	26182...	04-1989660..	n/a.....	.....	.....	Harleysville Worcester Insurance Company.....	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	32-0051216..	n/a.....	.....	.....	Hideaway Properties Corporation.....	CA.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-3289512..	n/a.....	.....	.....	Jefferson National Financial Corp.....	DE.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	Y.....	.....
0140	Nationwide.....	64017...	75-0300900..	n/a.....	.....	.....	Jefferson National Life Insurance Company.....	TX.....	IA.....	Jefferson National Financial Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	15727...	47-1180302..	n/a.....	.....	.....	Jefferson National Life Insurance Company of New York	NY.....	IA.....	Jefferson National Life Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	61-1340595..	n/a.....	.....	.....	Jefferson National Securities Corporation.....	DE.....	NIA.....	Jefferson National Financial Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Jerome Village Company, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-2974590..	n/a.....	.....	.....	Jerome Village Master Property Owners Association, Inc.	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	20-8945345..	n/a.....	.....	.....	JNF Advisors, Inc.....	DE.....	NIA.....	Jefferson National Financial Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-2956640..	n/a.....	.....	.....	Jerome Village Residential Property Owners Association, Inc.	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	JV Developers, LLC.....	OH.....	OTH.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	74-1395229..	n/a.....	.....	.....	Lone Star General Agency, Inc.....	TX.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	11991...	38-0865250..	n/a.....	.....	.....	National Casualty Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	AC000920..	n/a.....	.....	.....	National Casualty Company of America, Ltd.....	GBR.....	IA.....	National Casualty Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	42-1154244..	n/a.....	.....	.....	Nationwide Advantage Mortgage Company.....	IA.....	NIA.....	AMCO Insurance Company.....	ownership.....	87.300	Nationwide Mutual Insurance Company.....	Y.....	1.....
0140	Nationwide.....	.....	42-1154244..	n/a.....	.....	.....	Nationwide Advantage Mortgage Company.....	IA.....	NIA.....	ALLIED Property & Casualty Insurance Company	ownership.....	8.470	Nationwide Mutual Insurance Company.....	Y.....	1.....
0140	Nationwide.....	.....	42-1154244..	n/a.....	.....	.....	Nationwide Advantage Mortgage Company.....	IA.....	NIA.....	Depositors Insurance Company.....	ownership.....	4.230	Nationwide Mutual Insurance Company.....	Y.....	1.....
0140	Nationwide.....	26093...	48-0470690..	n/a.....	.....	.....	Nationwide Affinity Insurance Company of America	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	28223...	42-1015537..	n/a.....	.....	.....	Nationwide Agribusiness Insurance Company...	IA.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1578869..	n/a.....	.....	.....	Nationwide Arena, LLC.....	OH.....	NIA.....	NRI Arena, LLC.....	ownership.....	90.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-8670712..	n/a.....	.....	.....	Nationwide Asset Management, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10723...	95-0639970..	n/a.....	.....	.....	Nationwide Assurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1036287..	n/a.....	.....	.....	Nationwide Cash Management Company.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-4416546..	n/a.....	.....	.....	Nationwide Corporation.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	95.200	Nationwide Mutual Insurance Company.....	Y.....	1.....
0140	Nationwide.....	.....	31-4416546..	n/a.....	.....	.....	Nationwide Corporation.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	4.800	Nationwide Mutual Insurance Company.....	Y.....	1.....
0140	Nationwide.....	.....	05-0630007..	n/a.....	.....	.....	Nationwide Exclusive Agent Risk Purchasing Group, LLC	OH.....	NIA.....	Insurance Intermediaries, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1667326..	n/a.....	.....	.....	Nationwide Financial Assignment Company.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		23-2412039..	n/a.....			Nationwide Financial General Agency, Inc.....	PA.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-6554353..	n/a.....			Nationwide Financial Services Capital Trust.....	DE.....	NIA.....	Nationwide Financial Services, Inc.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486870..	n/a.....			Nationwide Financial Services, Inc.....	DE.....	NIA.....	Nationwide Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		52-6969857..	n/a.....			Nationwide Fund Advisors.....	DE.....	NIA.....	Nationwide Financial Services, Inc.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1748721..	n/a.....			Nationwide Fund Distributors LLC.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-0900518..	n/a.....			Nationwide Fund Management LLC.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	23760..	31-4425763..	n/a.....			Nationwide General Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1570938..	n/a.....			Nationwide Global Holdings, Inc.....	OH.....	NIA.....	Nationwide Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	10070..	31-1399201..	n/a.....			Nationwide Indemnity Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	25453..	95-2130882..	n/a.....			Nationwide Insurance Company of America.....	OH.....	IA.....	ALLIED Group, Inc.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	10948..	31-1613686..	n/a.....			Nationwide Insurance Company of Florida.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		41-2206199..	n/a.....			Nationwide Investment Advisors, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		73-0988442..	n/a.....			Nationwide Investment Services Corporation...	OK.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	Y.....	
0140	Nationwide.....	92657..	31-1000740..	n/a.....			Nationwide Life and Annuity Insurance Company	OH.....	RE.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	66869..	31-4156830..	n/a.....			Nationwide Life Insurance Company.....	OH.....	UDP.....	Nationwide Financial Services, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		13-4212969..	n/a.....			Nationwide Life Tax Credit Partners 2002-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		01-0749754..	n/a.....			Nationwide Life Tax Credit Partners 2002-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		54-2113175..	n/a.....			Nationwide Life Tax Credit Partners 2003-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		58-2672725..	n/a.....			Nationwide Life Tax Credit Partners 2003-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-0382144..	n/a.....			Nationwide Life Tax Credit Partners 2004-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-0745944..	n/a.....			Nationwide Life Tax Credit Partners 2004-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-0745965..	n/a.....			Nationwide Life Tax Credit Partners 2004-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-1128408..	n/a.....			Nationwide Life Tax Credit Partners 2004-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-1128472..	n/a.....			Nationwide Life Tax Credit Partners 2004-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-1918935..	n/a.....			Nationwide Life Tax Credit Partners 2004-F, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-2303694..	n/a.....			Nationwide Life Tax Credit Partners 2005-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		20-2303602..	n/a.....			Nationwide Life Tax Credit Partners 2005-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-2450960..	n/a.....			Nationwide Life Tax Credit Partners 2005-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-2451052..	n/a.....			Nationwide Life Tax Credit Partners 2005-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-2774223..	n/a.....			Nationwide Life Tax Credit Partners 2005-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		21-1288836..	n/a.....			Nationwide Life Tax Credit Partners 2007-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-3427373..	n/a.....			Nationwide Life Tax Credit Partners 2009-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-3427435..	n/a.....			Nationwide Life Tax Credit Partners 2009-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-3427479..	n/a.....			Nationwide Life Tax Credit Partners 2009-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-3427525..	n/a.....			Nationwide Life Tax Credit Partners 2009-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-4737055..	n/a.....			Nationwide Life Tax Credit Partners 2009-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		26-4737157..	n/a.....			Nationwide Life Tax Credit Partners 2009-F, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		27-1362364..	n/a.....			Nationwide Life Tax Credit Partners 2009-I, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		45-0469525..	n/a.....			Nationwide Life Tax Credit Partners No. 1, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	42110..	75-1780981..	n/a.....			Nationwide Lloyds.....	TX.....	IA.....	n/a.....	contract.....	.....	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		42-1373380..	n/a.....			Nationwide Member Solutions Agency Inc.....	IA.....	NIA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		75-3191025..	n/a.....			Nationwide Mutual Capital I, LLC.....	DE.....	NIA.....	Nationwide Mutual Capital, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		75-3191025..	n/a.....			Nationwide Mutual Capital, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	23779..	31-4177110..	n/a.....			Nationwide Mutual Fire Insurance Company.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	23787..	31-4177100..	n/a.....			Nationwide Mutual Insurance Company.....	OH.....	UIP.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		34-2012765..	n/a.....			Nationwide Private Equity Fund, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	37877..	31-0970750..	n/a.....			Nationwide Property and Casualty Insurance Company	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			Nationwide Realty Investors, Ltd.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	97.000	Nationwide Mutual Insurance Company.....	N.....	1.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.6

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Nationwide Realty Investors, Ltd.....	OH.....	NIA.....	Nationwide Indemnity Company.....	ownership.....	3.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Nationwide Realty Management, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	n/a.....	n/a.....	.....	.....	Nationwide Realty Services, Ltd.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	73-0948330..	n/a.....	.....	.....	Nationwide Retirement Solutions, Inc.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-2250056..	n/a.....	.....	.....	Nationwide SBL, LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	36-2434406..	n/a.....	.....	.....	Nationwide Securities, LLC.....	OH.....	NIA.....	NFS Distributors, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-4177100..	n/a.....	.....	.....	Nationwide Services Company, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	27-0743545..	n/a.....	.....	.....	Nationwide Tax Credit Partners 2009-G, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	27-0768791..	n/a.....	.....	.....	Nationwide Tax Credit Partners 2009-H, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-1952215..	n/a.....	.....	.....	Nationwide Tax Credit Partners 2013-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	46-1971926..	n/a.....	.....	.....	Nationwide Tax Credit Partners 2013-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-1592130..	2729677	.....	.....	Nationwide Trust Company, FSB.....	USA.....	OTH.....	Nationwide Financial Services, Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	20-5976272..	n/a.....	.....	.....	Nationwide Ventures, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-0871532..	n/a.....	.....	.....	NBS Insurance Agency, Inc.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	11-3651828..	n/a.....	.....	.....	ND La Quinta Partners, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	95.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-1630871..	n/a.....	.....	.....	NFS Distributors, Inc.....	DE.....	NIA.....	Nationwide Financial Services, Inc.	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	14-1892640..	n/a.....	.....	.....	NHT XII Tax Credit Fund, LLC.....	DC.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	49.990	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	14-1892640..	n/a.....	.....	.....	NHT XII Tax Credit Fund, LLC.....	DC.....	NIA.....	Nationwide Assurance Company	ownership.....	25.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	14-1892640..	n/a.....	.....	.....	NHT XII Tax Credit Fund, LLC.....	DC.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	25.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	82-5195340..	n/a.....	.....	.....	NLIC REO Holdings, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-5194959..	n/a.....	.....	.....	NMIC REO Holdings, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-3762545..	n/a.....	.....	.....	NNOV8, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	North of Third, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
.....	.....	.....	61-1753500..	n/a.....	.....	.....	Northstar Master Property Owners Association, Inc.	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	26-4083354..	n/a.....	.....	.....	Northstar Residential Development, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Arena, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Brookside, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Builders, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Cavasson, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Communities/Harris Blvd., LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Corporate Housing, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Cramer Creek, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	NRI Equity Land Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	80.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	26-0212217..	n/a.....	.....	.....	NRI Equity Tampa, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Office Ventures, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NRI Telecom, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI-Rivulon, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	26-4083354..	n/a.....	.....	.....	NS Developers, LLC.....	OH.....	NIA.....	Northstar Residential Development, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	45-3123274..	n/a.....	.....	.....	NTCIF-2011 Georgia State Investor, LLC.....	OH.....	NIA.....	Nationwide Property and Casualty Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	90-0729552..	n/a.....	.....	.....	NTCIF-2011, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	90-0729552..	n/a.....	.....	.....	NTCIF-2011, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	27-4700627..	n/a.....	.....	.....	NTCP 2011-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	46-0741029..	n/a.....	.....	.....	NTCP 2012-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	46-3309896..	n/a.....	.....	.....	NTCP 2013-C, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	46-4111078..	n/a.....	.....	.....	NTCP 2014-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	47-1404116..	n/a.....	.....	.....	NTCP 2014-B, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	47-1413242..	n/a.....	.....	.....	NTCP 2014-C, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	47-3909345..	n/a.....	.....	.....	NTCP 2015-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	47-4148470..	n/a.....	.....	.....	NTCP 2015-B, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	81-3836925..	n/a.....	.....	.....	NTCP 2016-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82--2015065..	n/a.....	.....	.....	NTCP 2017-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-0936428..	n/a.....	.....	.....	NW Private Debt, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	26-1903919..	n/a.....	.....	.....	NW REI, LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-2326191..	n/a.....	.....	.....	NW-442 Ocean, LLC.....	OH.....	NIA.....	NW REI (NLIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-3654078..	n/a.....	.....	.....	NW-Amesbury, LLC.....	OH.....	NIA.....	NW-REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1263284..	n/a.....	.....	.....	NW-Amesbury II, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	pending.....	n/a.....	.....	.....	NW-Amesbury III, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-2056769..	n/a.....	.....	.....	NW-Athens Way, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1246932..	n/a.....	.....	.....	NW-Baseline, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1869861..	n/a.....	.....	.....	NW-Beech, LLC.....	OH.....	NIA.....	NW REI, (NMFIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-0553339..	n/a.....	.....	.....	NW-Buena Vista, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Fire Insurance Company...	N.....	.....
0140	Nationwide.....	.....	83-1613456..	n/a.....	.....	.....	NW-Cameron Village, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-4513883..	n/a.....	.....	.....	NW-Carothers, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Fire Insurance Company...	N.....	.....
0140	Nationwide.....	.....	81-1211881..	n/a.....	.....	.....	NW-Castle Rock, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-2957977..	n/a.....	.....	.....	NW-Civita, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-2958440..	n/a.....	.....	.....	NW-Civita NLAIC, LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 205 Vine, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 225 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 230 West, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.8

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 240 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 250 Brodbelt, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 250 West, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 265 Neil, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 275 Marconi, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 300 Neil, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 300 Spring, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 355 McConnell, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 425 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 500 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena Crossing, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena District I, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena District II, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena District MM, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena District PW, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena District V, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Athletic Club, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Brodbelt, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	30-0876022..	n/a.....	.....	.....	NWD Franklinton, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...80.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-4118665..	n/a.....	.....	.....	NWD HP, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...75.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-1636299..	n/a.....	.....	.....	NWD Investment Management, Inc.....	DE.....	NIA.....	Nationwide Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...80.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	35-2642005..	n/a.....	.....	.....	NWGH, LLC.....	DE.....	OTH.....	Nationwide Realty Investors, Ltd.....	ownership.....	...75.000	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	81-4401901..	n/a.....	.....	.....	NW-Grapevine Bluffs, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-1881115..	n/a.....	.....	.....	NW-Ironhorse, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	47-2482818..	n/a.....	.....	.....	NW-Jasper WAG, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1232565..	n/a.....	.....	.....	NW-Lenexa, LLC.....	OH.....	NIA.....	NW REI (NLAIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1671648..	n/a.....	.....	.....	NW-Lenexa II, LLC.....	OH.....	NIA.....	NW REI (NLAIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-5146596..	n/a.....	.....	.....	NW-Logan, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1361460..	n/a.....	.....	.....	NW-Marketplace, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-4777464..	n/a.....	.....	.....	NW-Mayo, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-5146266..	n/a.....	.....	.....	NW-Millenia, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-2260477..	n/a.....	.....	.....	NW-ORBPD, LLC.....	OH.....	NIA.....	NW REI (NMFIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-0849392..	n/a.....	.....	.....	NW-Park Place, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	47-1740812..	n/a.....	.....	.....	NW-Peachtree, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-2469044..	n/a.....	.....	.....	NW-Portales, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	47-2449044..	n/a.....	.....	.....	NW-Promenade at Madison, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.9

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	83-2173918..	n/a.....	.....	.....	NW-Radius, LLC.....	OH.....	NIA.....	NW REI (NLIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-5083560..	n/a.....	.....	.....	NW-Twin Lakes, LLC.....	OH.....	NIA.....	NW REI (NMFIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-5764783..	n/a.....	.....	.....	NW-Tyson, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1603024..	n/a.....	.....	.....	NW REI (NLAIC), LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1619428..	n/a.....	.....	.....	NW REI (NLIC), LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1861190..	n/a.....	.....	.....	NW REI (NMFIC), LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-4876417..	n/a.....	.....	.....	NW Village Park, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-0947092..	n/a.....	.....	.....	OCH Company, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-0947092..	n/a.....	.....	.....	Ohio Center Hotel Company Limited.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.	ownership.....	...55.250	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-0947092..	n/a.....	.....	.....	Ohio Center Hotel Company Limited.....	OH.....	NIA.....	OCH Company, LLC.....	ownership.....	...1.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	26-0263012..	n/a.....	.....	.....	Old Track Street Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	13999..	27-1712056..	n/a.....	.....	.....	Olentangy Reinsurance, LLC.....	VT.....	IA.....	Nationwide Life and Annuity Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	47-1923444..	n/a.....	.....	.....	On Your Side Nationwide Insurance Agency, Inc.	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	n/a.....	n/a.....	.....	.....	OYS Fund LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
.....	.....	.....	32-0516252..	n/a.....	.....	.....	Parks Edge Condominium Home Owners Association	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Perimeter A, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-1169305..	n/a.....	.....	.....	Polyphony Fund LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	39-1907217..	n/a.....	.....	.....	Premier Agency, Inc.....	IA.....	NIA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	75-2938844..	n/a.....	.....	.....	Registered Investment Advisors Services, Inc...	TX.....	NIA.....	Nationwide Financial Services, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-0549218..	n/a.....	.....	.....	Retention Alternatives Ltd.....	BMU.....	IA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-2726014..	n/a.....	.....	.....	Riverview Diversified Opportunities, LLC.....	DE.....	OTH.....	Nationwide Mutual Insurance Company.....	ownership.....	.....	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	20-2726014..	n/a.....	.....	.....	Riverview Diversified Opportunities, LLC.....	DE.....	OTH.....	Nationwide Mutual Fire Insurance Company...	ownership.....	.....	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	20-2726014..	n/a.....	.....	.....	Riverview Diversified Opportunities, LLC.....	DE.....	OTH.....	Nationwide Life Insurance Company.....	ownership.....	.....	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	26-0384865..	n/a.....	.....	.....	Riverview Multi Series Fund, LL - Class Event..	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-8027258..	n/a.....	.....	.....	Riverview Multi Series Fund, LL - Class N.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Rivulon Hotel I, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Rivulon Hotel II, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	15580..	31-1117969..	n/a.....	.....	.....	Scottsdale Indemnity Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	41297..	31-1024978..	n/a.....	.....	.....	Scottsdale Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10672..	86-0835870..	n/a.....	.....	.....	Scottsdale Surplus Lines Insurance Company...	AZ.....	IA.....	Scottsdale Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	91-2158214..	n/a.....	.....	.....	The Hideaway Club.....	CA.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Aster Explanation

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

Q13.10

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES
8. Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarterly Only). The response for 1st and 3rd quarters should be N/A. A NO response resulting with a barcode is only appropriate in the 2nd quarter.	NO

Explanations:

1.

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

The data for this supplement is not required to be filed.
3.

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

The data for this supplement is not required to be filed.
6.

The data for this supplement is not required to be filed.
7.
8.

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

Bar Code:



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

NONE

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	4,539,852,411	3,415,790,478
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	471,210,000	1,187,553,035
2.2 Additional investment made after acquisition.....	4,013,227	34,583,435
3. Capitalized deferred interest and other.....	2,038,653	3,160,073
4. Accrual of discount.....		1,170,351
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....	75,936,658	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.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	4,941,177,633	4,539,852,411
12. Total valuation allowance.....	(27,881,057)	(16,529,844)
13. Subtotal (Line 11 plus Line 12).....	4,913,296,576	4,523,322,567
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	4,913,296,576	4,523,322,567

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	245,578,583	163,248,482
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	30,321,352	29,320,852
2.2 Additional investment made after acquisition.....	45,583,028	68,458,429
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	3,285,560	7,321,828
6. Total gain (loss) on disposals.....	(112)	159,459
7. Deduct amounts received on disposals.....	11,378,291	21,526,097
8. Deduct amortization of premium and depreciation.....		1,397,777
9. Total foreign exchange change in book/adjusted carrying value.....	11,774	(6,593)
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	313,401,894	245,578,583
12. Deduct total nonadmitted amounts.....	346,101	784,994
13. Statement value at end of current period (Line 11 minus Line 12).....	313,055,793	244,793,589

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	17,845,648,039	13,191,290,587
2. Cost of bonds and stocks acquired.....	2,624,117,821	5,741,847,160
3. Accrual of discount.....	5,479,005	8,033,431
4. Unrealized valuation increase (decrease).....	642,645	(52,151)
5. Total gain (loss) on disposals.....	(653,292)	(1,896,035)
6. Deduct consideration for bonds and stocks disposed of.....	481,185,021	1,045,359,196
7. Deduct amortization of premium.....	9,904,494	20,588,640
8. Total foreign exchange change in book/adjusted carrying value.....	(2,799,325)	(31,931,001)
9. Deduct current year's other-than-temporary impairment recognized.....	988,380	725,068
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	(3,030,813)	5,028,952
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7-8+9-10).....	19,977,326,185	17,845,648,039
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	19,977,326,185	17,845,648,039

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

QS102

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	8,926,083,791	549,576,232	77,299,055	(88,645,817)	8,926,083,791	9,309,715,151		8,469,809,789
2. NAIC 2 (a).....	8,562,094,285	872,762,015	81,134,637	83,144,068	8,562,094,285	9,436,865,731		8,357,386,491
3. NAIC 3 (a).....	841,891,060	117,974,394	11,630,901	(9,421,405)	841,891,060	938,813,148		789,098,114
4. NAIC 4 (a).....	200,840,414	19,131,945	297,844	8,887,814	200,840,414	228,562,329		210,274,884
5. NAIC 5 (a).....	10,756,232		1,740	(235,531)	10,756,232	10,518,961		10,241,878
6. NAIC 6 (a).....	7,644,162		10,200	858,683	7,644,162	8,492,645		332,156
7. Total Bonds.....	18,549,309,944	1,559,444,586	170,374,377	(5,412,188)	18,549,309,944	19,932,967,965	0	17,837,143,312
PREFERRED STOCK								
8. NAIC 1.....						0		
9. NAIC 2.....						0		
10. NAIC 3.....						0		
11. NAIC 4.....						0		
12. NAIC 5.....						0		
13. NAIC 6.....						0		
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	18,549,309,944	1,559,444,586	170,374,377	(5,412,188)	18,549,309,944	19,932,967,965	0	17,837,143,312

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	1,350,252,630	XXX.....	1,350,252,630	3,461,690	.....

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	494,345,595	936,515,147
2. Cost of short-term investments acquired.....	9,150,404,444	14,666,032,619
3. Accrual of discount.....	.....	.....
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	8,294,497,409	15,108,202,171
7. Deduct amortization of premium.....	.....	.....
8. Total foreign exchange change in book/adjusted carrying value.....	.....	.....
9. Deduct current year's other-than-temporary impairment recognized.....	.....	.....
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	1,350,252,630	494,345,595
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	1,350,252,630	494,345,595

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	467,985,844
2.	Cost paid/(consideration received) on additions	191,658,106
3.	Unrealized valuation increase/(decrease)	492,216,539
4.	Total gain (loss) on termination recognized	18,172,669
5.	Considerations received/(paid) on terminations	111,481,196
6.	Amortization	
7.	Adjustment to the book/adjusted carrying value of hedge item	
8.	Total foreign exchange change in book/adjusted carrying value	1,857,605
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	1,060,409,567
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	1,060,409,567

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)	15,534,472
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	11,842,228
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges:	
3.11	Section 1, Column 15, current year to date minus	
3.12	Section 1, Column 15, prior year	0
	Change in variation margin on open contracts - All Other:	
3.13	Section 1, Column 18, current year to date minus	12,360,216
3.14	Section 1, Column 18, prior year	(6,925,352)19,285,56919,285,569
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	12,360,216
3.24	Section 1, Column 19, prior year	(6,925,352)19,285,56919,285,569
3.3	Subtotal (Line 3.1 minus Line 3.2)	(0)
4.1	Cumulative variation margin on terminated contracts during the year	55,888,368
4.2	Less:	
4.21	Amount used to adjust basis of hedged item	
4.22	Amount recognized	55,888,36855,888,368
4.3	Subtotal (Line 4.1 minus Line 4.2)	0
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year	
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year	
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)	27,376,700
7.	Deduct nonadmitted assets	
8.	Statement value at end of current period (Line 6 minus Line 7)	27,376,700

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

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

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	1,060,409,577
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	27,376,700
3.	Total (Line 1 plus Line 2).....	1,087,786,277
4.	Part D, Section 1, Column 5.....	1,094,167,835
5.	Part D, Section 1, Column 6.....	(6,381,558)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	1,073,569,982
8.	Part B, Section 1, Column 13.....	2,873,633
9.	Total (Line 7 plus Line 8).....	1,076,443,615
10.	Part D, Section 1, Column 8.....	1,083,613,601
11.	Part D, Section 1, Column 9.....	(7,169,986)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	13,660,916
14.	Part B, Section 1, Column 20.....	27,376,700
15.	Part D, Section 1, Column 11.....	41,037,616
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

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

SCHEDULE A - PART 2

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

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

NONE

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
00-1102930.....	REDONDO BEACH.....	CA.....	.....	06/12/2019....	4.330	7,000,000	.....	.....11,801,000
00-1102971.....	ATLANTA.....	GA.....	.....	04/12/2019....	4.280	22,000,000	.....	.....34,121,825
00-1102972.....	TAYLORTOWN.....	NC.....	.....	04/11/2019....	4.520	9,800,000	.....	.....13,998,000
00-1102979.....	WINTER PARK.....	FL.....	.....	05/15/2019....	4.550	18,250,000	.....	.....24,340,000
00-1102980.....	LAKE WYLIE.....	SC.....	.....	06/14/2019....	4.220	24,000,000	.....	.....32,536,000
00-1102984.....	LAGUNA HILLS.....	CA.....	.....	05/22/2019....	4.280	14,000,000	.....	.....21,595,000
00-1102986.....	PINEY FLATS.....	TN.....	.....	05/29/2019....	4.290	19,600,000	.....	.....27,088,000
00-1102987.....	LONG BEACH.....	CA.....	.....	04/19/2019....	4.070	15,700,000	.....	.....24,569,000
00-1102988.....	SAN FRANCISCO.....	CA.....	.....	06/07/2019....	4.140	38,600,000	.....	.....56,371,000
00-1102990.....	BOSTON.....	MA.....	.....	06/06/2019....	3.650	5,000,000	.....	.....29,534,500
00-1102994.....	TAMPA.....	FL.....	.....	06/07/2019....	4.340	20,000,000	.....	.....28,679,000
00-1102998.....	SEATTLE.....	WA.....	.....	05/23/2019....	3.570	25,000,000	.....	.....42,250,649
00-1103001.....	VANCOUVER.....	WA.....	.....	06/13/2019....	5.000	2,000,000	.....	.....50,258,000
00-1103009.....	PHOENIX.....	AZ.....	.....	06/26/2019....	3.760	5,000,000	.....	.....7,610,556
00-1103010.....	LAKE FOREST.....	CA.....	.....	06/17/2019....	4.020	5,100,000	.....	.....7,468,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	231,050,000	0	412,220,530
Mortgages in Good Standing - Mezzanine Loans								
99-0000065.....	DALLAS.....	TX.....	.....	12/20/2017....	11.000	.....	.....930,294	55,477,941
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....				XXX.....	XXX.....	0	930,294	55,477,941
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	231,050,000	930,294	467,698,471
3399999. Total Mortgages.....				XXX.....	XXX.....	231,050,000	930,294	467,698,471

QE02

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
00-1102189.....	LEXINGTON PARK.....	MD.....	.....	06/30/2014....	06/28/2019....	14,000,000	.....	.....	.....	.....	.....0	.....	.....14,000,000	14,000,000	.....	.....	.....0
00-1102411.....	REDONDO BEACH.....	CA.....	.....	09/04/2015....	06/25/2019....	10,500,000	.....	.....	.....	.....	.....0	.....	.....10,500,000	10,500,000	.....	.....	.....0
00-1102534.....	SAN DIEGO.....	CA.....	.....	04/07/2016....	05/13/2019....	6,728,621	.....	.....	.....	.....	.....0	.....	.....6,684,234	6,684,234	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....				.....	.....	.....31,228,621	0	0	0	0	0	0	31,184,234	31,184,234	0	0	0
Mortgages With Partial Repayments																	
00-1001237.....	DALLAS.....	TX.....	.....	11/20/2002....	.....	.....1,824,716	.....	.....	.....	.....	.....0	.....	.....144,864	144,864	.....	.....	.....0
00-1100265.....	ALTAMONTE SPRINGS.....	FL.....	.....	12/18/2003....	.....	.....547,337	.....	.....	.....	.....	.....0	.....	.....32,489	32,489	.....	.....	.....0
00-1100375.....	ALGONQUIN.....	IL.....	.....	09/15/2004....	.....	.....142,365	.....	.....	.....	.....	.....0	.....	.....47,452	47,452	.....	.....	.....0
00-1100406.....	EDISON.....	NJ.....	.....	05/18/2004....	.....	.....1,542,239	.....	.....	.....	.....	.....0	.....	.....61,688	61,688	.....	.....	.....0
00-1100421.....	PORT ORANGE.....	FL.....	.....	09/16/2004....	.....	.....240,833	.....	.....	.....	.....	.....0	.....	.....19,996	19,996	.....	.....	.....0
00-1100497.....	KENT.....	WA.....	.....	08/23/2004....	.....	.....150,751	.....	.....	.....	.....	.....0	.....	.....50,246	50,246	.....	.....	.....0

SCHEDULE B - PART 3

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

QE02.1

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
00-1100600.....	FARMERS BRANCH.....	TX.....	.....	12/16/2004....	.....	622,570	.....	.....	.....	.....	.....0	.....	9,908	9,908	.....	.....	.....0
00-1100669.....	BATTLE CREEK.....	MI.....	.....	11/29/2004....	.....	223,435	.....	.....	.....	.....	.....0	.....	55,641	55,641	.....	.....	.....0
00-1100719.....	FARMERS BRANCH.....	TX.....	.....	12/16/2004....	.....	123,820	.....	.....	.....	.....	.....0	.....	1,971	1,971	.....	.....	.....0
00-1100844.....	ORLAND PARK.....	IL.....	.....	07/22/2005....	.....	2,012,924	.....	.....	.....	.....	.....0	.....	65,846	65,846	.....	.....	.....0
00-1101147.....	SOUTH HAVEN.....	MI.....	.....	04/20/2006....	.....	537,024	.....	.....	.....	.....	.....0	.....	54,058	54,058	.....	.....	.....0
00-1101525.....	AUSTIN.....	TX.....	.....	07/18/2007....	.....	2,090,210	.....	.....	.....	.....	.....0	.....	24,752	24,752	.....	.....	.....0
00-1101660.....	BUFFALO GROVE.....	IL.....	.....	06/08/2009....	.....	1,823,435	.....	.....	.....	.....	.....0	.....	28,315	28,315	.....	.....	.....0
00-1101702.....	CLINTON.....	UT.....	.....	10/08/2010....	.....	2,674,883	.....	.....	.....	.....	.....0	.....	51,798	51,798	.....	.....	.....0
00-1101713.....	SAN DIEGO.....	CA.....	.....	10/05/2010....	.....	4,613,960	.....	.....	.....	.....	.....0	.....	141,702	141,702	.....	.....	.....0
00-1101715.....	LYNDHURST.....	NJ.....	.....	12/01/2010....	.....	7,621,341	.....	.....	.....	.....	.....0	.....	46,228	46,228	.....	.....	.....0
00-1101727.....	WEST BABYLON.....	NY.....	.....	02/15/2011....	.....	706,380	.....	.....	.....	.....	.....0	.....	9,897	9,897	.....	.....	.....0
00-1101780.....	MINNEAPOLIS.....	MN.....	.....	09/20/2011....	.....	8,723,392	.....	.....	.....	.....	.....0	.....	53,568	53,568	.....	.....	.....0
00-1101800.....	CHICAGO.....	IL.....	.....	11/30/2011....	.....	8,749,165	.....	.....	.....	.....	.....0	.....	53,436	53,436	.....	.....	.....0
00-1101808.....	GAITHERSBURG.....	MD.....	.....	12/13/2011....	.....	9,500,000	.....	.....	.....	.....	.....0	.....	37,616	37,616	.....	.....	.....0
00-1101813.....	RALEIGH.....	NC.....	.....	03/28/2012....	.....	3,089,214	.....	.....	.....	.....	.....0	.....	25,454	25,454	.....	.....	.....0
00-1101817.....	OAKLAND.....	CA.....	.....	06/27/2012....	.....	9,166,272	.....	.....	.....	.....	.....0	.....	52,253	52,253	.....	.....	.....0
00-1101864.....	SUNSET VALLEY.....	TX.....	.....	07/17/2012....	.....	6,771,004	.....	.....	.....	.....	.....0	.....	167,677	167,677	.....	.....	.....0
00-1101866.....	BUFFALO GROVE.....	IL.....	.....	08/09/2012....	.....	3,426,409	.....	.....	.....	.....	.....0	.....	47,122	47,122	.....	.....	.....0
00-1101867.....	BUFFALO GROVE.....	IL.....	.....	08/09/2012....	.....	3,426,409	.....	.....	.....	.....	.....0	.....	47,122	47,122	.....	.....	.....0
00-1101897.....	PHOENIX.....	AZ.....	.....	12/21/2012....	.....	2,262,423	.....	.....	.....	.....	.....0	.....	130,277	130,277	.....	.....	.....0
00-1101908.....	OCEANSIDE.....	NY.....	.....	11/28/2012....	.....	10,017,048	.....	.....	.....	.....	.....0	.....	80,791	80,791	.....	.....	.....0
00-1101911.....	GRAND LEDGE.....	MI.....	.....	12/27/2012....	.....	3,668,052	.....	.....	.....	.....	.....0	.....	30,914	30,914	.....	.....	.....0
00-1101919.....	BLOOMINGTON.....	IN.....	.....	12/05/2012....	.....	8,398,475	.....	.....	.....	.....	.....0	.....	112,395	112,395	.....	.....	.....0
00-1101927.....	BRICK.....	NJ.....	.....	12/12/2012....	.....	17,647,863	.....	.....	.....	.....	.....0	.....	112,766	112,766	.....	.....	.....0
00-1101979.....	SEATTLE.....	WA.....	.....	08/01/2013....	.....	12,025,346	.....	.....	.....	.....	.....0	.....	155,997	155,997	.....	.....	.....0
00-1102007.....	LAKEWOOD.....	OH.....	.....	06/28/2013....	.....	13,262,236	.....	.....	.....	.....	.....0	.....	197,650	197,650	.....	.....	.....0
00-1102009.....	AVON.....	OH.....	.....	08/22/2013....	.....	14,176,058	.....	.....	.....	.....	.....0	.....	97,154	97,154	.....	.....	.....0
00-1102015.....	BOSTON.....	MA.....	.....	07/30/2013....	.....	11,975,499	.....	.....	.....	.....	.....0	.....	105,795	105,795	.....	.....	.....0
00-1102026.....	KNOXVILLE.....	TN.....	.....	10/15/2013....	.....	4,719,220	.....	.....	.....	.....	.....0	.....	55,285	55,285	.....	.....	.....0
00-1102029.....	BROKEN ARROW.....	OK.....	.....	10/10/2013....	.....	11,033,795	.....	.....	.....	.....	.....0	.....	161,100	161,100	.....	.....	.....0
00-1102037.....	INDEPENDENCE TWP.....	MI.....	.....	09/05/2013....	.....	9,326,046	.....	.....	.....	.....	.....0	.....	63,911	63,911	.....	.....	.....0
00-1102051.....	GAINESVILLE.....	FL.....	.....	11/01/2013....	.....	2,787,931	.....	.....	.....	.....	.....0	.....	14,452	14,452	.....	.....	.....0
00-1102054.....	COLUMBUS.....	OH.....	.....	05/14/2014....	.....	12,527,899	.....	.....	.....	.....	.....0	.....	61,512	61,512	.....	.....	.....0
00-1102080.....	GAINESVILLE.....	FL.....	.....	12/12/2013....	.....	6,148,419	.....	.....	.....	.....	.....0	.....	48,850	48,850	.....	.....	.....0
00-1102081.....	GAINESVILLE.....	FL.....	.....	12/12/2013....	.....	1,229,684	.....	.....	.....	.....	.....0	.....	9,770	9,770	.....	.....	.....0
00-1102082.....	TORRANCE.....	CA.....	.....	10/28/2013....	.....	4,822,429	.....	.....	.....	.....	.....0	.....	39,050	39,050	.....	.....	.....0
00-1102096.....	BALTIMORE.....	MD.....	.....	11/12/2013....	.....	5,692,512	.....	.....	.....	.....	.....0	.....	27,819	27,819	.....	.....	.....0
00-1102098.....	WILMINGTON.....	NC.....	.....	12/06/2013....	.....	10,384,372	.....	.....	.....	.....	.....0	.....	46,755	46,755	.....	.....	.....0
00-1102099.....	BEAVERTON.....	OR.....	.....	12/10/2013....	.....	8,812,697	.....	.....	.....	.....	.....0	.....	68,482	68,482	.....	.....	.....0
00-1102147.....	WALNUT CREEK.....	CA.....	.....	09/29/2014....	.....	14,372,680	.....	.....	.....	.....	.....0	.....	76,249	76,249	.....	.....	.....0
00-1102153.....	SANTA ANA.....	CA.....	.....	05/28/2014....	.....	1,927,889	.....	.....	.....	.....	.....0	.....	10,669	10,669	.....	.....	.....0

SCHEDULE B - PART 3

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

QE02.2

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102157.....	EXTON.....	PA.....	.....	05/07/2015....	.....	11,881,320	.....	.....	.....	.....	.....0	.....	.....67,055	67,055	.....	.....	.....0
00-1102176.....	PORTLAND.....	OR.....	.....	07/01/2014....	.....	12,525,324	.....	.....	.....	.....	.....0	.....	.....153,160	153,160	.....	.....	.....0
00-1102210.....	COLUMBUS.....	OH.....	.....	08/20/2015....	.....	12,004,189	.....	.....	.....	.....	.....0	.....	.....59,253	59,253	.....	.....	.....0
00-1102216.....	BELLEVUE.....	WA.....	.....	10/16/2014....	.....	9,475,771	.....	.....	.....	.....	.....0	.....	.....103,826	103,826	.....	.....	.....0
00-1102219.....	NASHVILLE.....	TN.....	.....	09/29/2014....	.....	5,097,699	.....	.....	.....	.....	.....0	.....	.....37,059	37,059	.....	.....	.....0
00-1102237.....	SHERIDAN.....	CO.....	.....	10/07/2014....	.....	9,417,566	.....	.....	.....	.....	.....0	.....	.....72,940	72,940	.....	.....	.....0
00-1102245.....	BEAVERTON.....	OR.....	.....	10/16/2014....	.....	3,950,281	.....	.....	.....	.....	.....0	.....	.....21,721	21,721	.....	.....	.....0
00-1102249.....	JERICO.....	NY.....	.....	12/19/2014....	.....	11,100,766	.....	.....	.....	.....	.....0	.....	.....62,725	62,725	.....	.....	.....0
00-1102254.....	LONGMONT.....	CO.....	.....	11/06/2014....	.....	7,168,109	.....	.....	.....	.....	.....0	.....	.....56,802	56,802	.....	.....	.....0
00-1102255.....	ZEELAND.....	MI.....	.....	12/18/2014....	.....	2,444,498	.....	.....	.....	.....	.....0	.....	.....42,981	42,981	.....	.....	.....0
00-1102264.....	CHARLOTTESVILLE.....	VA.....	.....	01/12/2015....	.....	3,802,454	.....	.....	.....	.....	.....0	.....	.....42,625	42,625	.....	.....	.....0
00-1102276.....	STRONGSVILLE.....	OH.....	.....	12/23/2014....	.....	14,208,263	.....	.....	.....	.....	.....0	.....	.....160,298	160,298	.....	.....	.....0
00-1102278.....	DENVER.....	CO.....	.....	01/16/2015....	.....	5,403,997	.....	.....	.....	.....	.....0	.....	.....42,335	42,335	.....	.....	.....0
00-1102280.....	BOULDER.....	CO.....	.....	02/02/2015....	.....	8,571,407	.....	.....	.....	.....	.....0	.....	.....67,233	67,233	.....	.....	.....0
00-1102289.....	SCOTTSDALE.....	AZ.....	.....	04/29/2015....	.....	9,892,273	.....	.....	.....	.....	.....0	.....	.....47,313	47,313	.....	.....	.....0
00-1102303.....	HENDERSON.....	NV.....	.....	01/29/2015....	.....	7,609,019	.....	.....	.....	.....	.....0	.....	.....42,148	42,148	.....	.....	.....0
00-1102304.....	ORLANDO.....	FL.....	.....	02/17/2015....	.....	13,518,123	.....	.....	.....	.....	.....0	.....	.....68,375	68,375	.....	.....	.....0
00-1102305.....	SEATTLE.....	WA.....	.....	03/10/2015....	.....	15,596,669	.....	.....	.....	.....	.....0	.....	.....177,389	177,389	.....	.....	.....0
00-1102309.....	JACKSONVILLE.....	FL.....	.....	01/29/2015....	.....	14,582,110	.....	.....	.....	.....	.....0	.....	.....82,957	82,957	.....	.....	.....0
00-1102310.....	JACKSON HEIGHTS.....	NY.....	.....	03/31/2015....	.....	18,993,599	.....	.....	.....	.....	.....0	.....	.....148,316	148,316	.....	.....	.....0
00-1102315.....	ROCKVILLE.....	MD.....	.....	06/01/2015....	.....	4,769,698	.....	.....	.....	.....	.....0	.....	.....37,045	37,045	.....	.....	.....0
00-1102319.....	BIRMINGHAM.....	AL.....	.....	05/07/2015....	.....	12,762,804	.....	.....	.....	.....	.....0	.....	.....135,668	135,668	.....	.....	.....0
00-1102331.....	FREMONT.....	CA.....	.....	10/01/2015....	.....	4,298,103	.....	.....	.....	.....	.....0	.....	.....72,538	72,538	.....	.....	.....0
00-1102333.....	NASHVILLE.....	TN.....	.....	09/04/2015....	.....	12,812,798	.....	.....	.....	.....	.....0	.....	.....100,141	100,141	.....	.....	.....0
00-1102335.....	SCOTTSDALE.....	AZ.....	.....	03/31/2015....	.....	6,483,600	.....	.....	.....	.....	.....0	.....	.....38,008	38,008	.....	.....	.....0
00-1102350.....	MELVILLE.....	NY.....	.....	04/29/2015....	.....	16,704,222	.....	.....	.....	.....	.....0	.....	.....97,451	97,451	.....	.....	.....0
00-1102354.....	SAN ANTONIO.....	TX.....	.....	05/18/2015....	.....	7,643,979	.....	.....	.....	.....	.....0	.....	.....58,468	58,468	.....	.....	.....0
00-1102356.....	SAN JUAN CAPISTRANO.....	CA.....	.....	04/16/2015....	.....	10,482,875	.....	.....	.....	.....	.....0	.....	.....115,192	115,192	.....	.....	.....0
00-1102365.....	STRONGSVILLE.....	OH.....	.....	05/14/2015....	.....	17,301,095	.....	.....	.....	.....	.....0	.....	.....129,552	129,552	.....	.....	.....0
00-1102366.....	WILMINGTON.....	NC.....	.....	06/18/2015....	.....	7,471,289	.....	.....	.....	.....	.....0	.....	.....41,771	41,771	.....	.....	.....0
00-1102368.....	TORRANCE.....	CA.....	.....	10/23/2015....	.....	8,361,266	.....	.....	.....	.....	.....0	.....	.....56,475	56,475	.....	.....	.....0
00-1102370.....	CHICAGO.....	IL.....	.....	06/10/2015....	.....	12,124,464	.....	.....	.....	.....	.....0	.....	.....92,873	92,873	.....	.....	.....0
00-1102371.....	NORTH LAS VEGAS.....	NV.....	.....	05/20/2015....	.....	8,373,078	.....	.....	.....	.....	.....0	.....	.....48,253	48,253	.....	.....	.....0
00-1102380.....	SAN ANTONIO.....	TX.....	.....	05/07/2015....	.....	16,356,671	.....	.....	.....	.....	.....0	.....	.....73,484	73,484	.....	.....	.....0
00-1102394.....	ANN ARBOR.....	MI.....	.....	07/31/2015....	.....	18,312,764	.....	.....	.....	.....	.....0	.....	.....136,863	136,863	.....	.....	.....0
00-1102399.....	WEST FARGO.....	ND.....	.....	09/11/2015....	.....	8,017,490	.....	.....	.....	.....	.....0	.....	.....41,291	41,291	.....	.....	.....0
00-1102402.....	LEHI.....	UT.....	.....	08/17/2015....	.....	4,153,633	.....	.....	.....	.....	.....0	.....	.....70,428	70,428	.....	.....	.....0
00-1102405.....	MORRISVILLE.....	NC.....	.....	10/01/2015....	.....	10,220,780	.....	.....	.....	.....	.....0	.....	.....44,653	44,653	.....	.....	.....0
00-1102412.....	MADISON.....	WI.....	.....	09/29/2015....	.....	7,861,097	.....	.....	.....	.....	.....0	.....	.....41,686	41,686	.....	.....	.....0
00-1102413.....	KANSAS CITY.....	KS.....	.....	08/27/2015....	.....	6,961,737	.....	.....	.....	.....	.....0	.....	.....36,540	36,540	.....	.....	.....0
00-1102420.....	COLUMBUS.....	OH.....	.....	11/19/2015....	.....	6,897,824	.....	.....	.....	.....	.....0	.....	.....32,049	32,049	.....	.....	.....0
00-1102421.....	COLUMBUS.....	OH.....	.....	11/19/2015....	.....	1,379,865	.....	.....	.....	.....	.....0	.....	.....11,033	11,033	.....	.....	.....0

SCHEDULE B - PART 3

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

QE02.3

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
00-1102423.....	MOORE.....	OK.....	.....	11/18/2015....	.....	18,664,822	.....	.....	.....	.....	.....0	.....	86,761	86,761	.....	.....	.....0
00-1102425.....	DALLAS.....	TX.....	.....	04/04/2016....	.....	12,190,848	.....	.....	.....	.....	.....0	.....	51,583	51,583	.....	.....	.....0
00-1102426.....	DALLAS.....	TX.....	.....	11/25/2015....	.....	14,522,540	.....	.....	.....	.....	.....0	.....	63,644	63,644	.....	.....	.....0
00-1102427.....	FOLSOM.....	PA.....	.....	10/23/2015....	.....	10,996,609	.....	.....	.....	.....	.....0	.....	117,878	117,878	.....	.....	.....0
00-1102428.....	COLUMBUS.....	OH.....	..S...	11/05/2015....	.....	14,988,505	.....	.....	.....	.....	.....0	.....	154,075	154,075	.....	.....	.....0
00-1102431.....	CHANDLER.....	AZ.....	.....	09/30/2015....	.....	24,925,763	.....	.....	.....	.....	.....0	.....	113,330	113,330	.....	.....	.....0
00-1102434.....	VANCOUVER.....	WA.....	.....	10/13/2015....	.....	17,630,207	.....	.....	.....	.....	.....0	.....	128,450	128,450	.....	.....	.....0
00-1102435.....	AURORA.....	CO.....	.....	10/09/2015....	.....	4,904,645	.....	.....	.....	.....	.....0	.....	34,708	34,708	.....	.....	.....0
00-1102440.....	AMERICAN FORK.....	UT.....	.....	10/08/2015....	.....	7,361,511	.....	.....	.....	.....	.....0	.....	77,648	77,648	.....	.....	.....0
00-1102441.....	SOMERVILLE.....	MA.....	.....	12/18/2015....	.....	15,842,395	.....	.....	.....	.....	.....0	.....	105,801	105,801	.....	.....	.....0
00-1102442.....	SAN DIEGO.....	CA.....	.....	10/19/2015....	.....	3,691,793	.....	.....	.....	.....	.....0	.....	26,930	26,930	.....	.....	.....0
00-1102448.....	BELLINGHAM.....	MA.....	.....	10/01/2015....	.....	11,464,573	.....	.....	.....	.....	.....0	.....	62,489	62,489	.....	.....	.....0
00-1102449.....	SALEM.....	OR.....	.....	03/07/2016....	.....	8,749,457	.....	.....	.....	.....	.....0	.....	45,161	45,161	.....	.....	.....0
00-1102451.....	MADISON.....	WI.....	.....	12/11/2015....	.....	10,818,110	.....	.....	.....	.....	.....0	.....	51,521	51,521	.....	.....	.....0
00-1102454.....	GRANDVIEW HEIGHTS.....	OH.....	..S...	12/01/2015....	.....	19,558,425	.....	.....	.....	.....	.....0	.....	295,132	295,132	.....	.....	.....0
00-1102476.....	BOULDER.....	CO.....	.....	02/08/2016....	.....	7,267,896	.....	.....	.....	.....	.....0	.....	71,792	71,792	.....	.....	.....0
00-1102477.....	MILPITAS.....	CA.....	.....	12/14/2015....	.....	18,937,061	.....	.....	.....	.....	.....0	.....	88,194	88,194	.....	.....	.....0
00-1102478.....	MILPITAS.....	CA.....	.....	12/14/2015....	.....	15,493,959	.....	.....	.....	.....	.....0	.....	72,159	72,159	.....	.....	.....0
00-1102479.....	MURRAY.....	UT.....	.....	12/10/2015....	.....	5,063,349	.....	.....	.....	.....	.....0	.....	33,699	33,699	.....	.....	.....0
00-1102481.....	CABIN JOHN.....	MD.....	.....	02/10/2016....	.....	9,581,076	.....	.....	.....	.....	.....0	.....	62,944	62,944	.....	.....	.....0
00-1102483.....	SALT LAKE CITY.....	UT.....	.....	01/14/2016....	.....	4,790,834	.....	.....	.....	.....	.....0	.....	48,403	48,403	.....	.....	.....0
00-1102488.....	MALDEN.....	MA.....	.....	04/01/2016....	.....	36,997,168	.....	.....	.....	.....	.....0	.....	199,783	199,783	.....	.....	.....0
00-1102489.....	ST CHARLES.....	MO.....	.....	08/17/2016....	.....	14,333,503	.....	.....	.....	.....	.....0	.....	77,975	77,975	.....	.....	.....0
00-1102490.....	LOUISVILLE.....	KY.....	.....	03/09/2016....	.....	16,861,149	.....	.....	.....	.....	.....0	.....	114,770	114,770	.....	.....	.....0
00-1102491.....	MERIDIAN.....	ID.....	.....	02/01/2016....	.....	11,182,889	.....	.....	.....	.....	.....0	.....	77,677	77,677	.....	.....	.....0
00-1102493.....	RANCHO CUCAMONGA.....	CA.....	.....	02/01/2016....	.....	5,985,816	.....	.....	.....	.....	.....0	.....	58,715	58,715	.....	.....	.....0
00-1102496.....	PHOENIX.....	AZ.....	.....	01/21/2016....	.....	5,116,547	.....	.....	.....	.....	.....0	.....	36,337	36,337	.....	.....	.....0
00-1102504.....	PORTLAND.....	OR.....	.....	01/20/2016....	.....	21,262,886	.....	.....	.....	.....	.....0	.....	105,651	105,651	.....	.....	.....0
00-1102511.....	WINSTON-SALEM.....	NC.....	.....	02/01/2016....	.....	21,887,158	.....	.....	.....	.....	.....0	.....	153,160	153,160	.....	.....	.....0
00-1102513.....	OCEANSIDE.....	CA.....	.....	03/28/2016....	.....	3,708,379	.....	.....	.....	.....	.....0	.....	19,201	19,201	.....	.....	.....0
00-1102520.....	MCCANDLESS.....	PA.....	.....	04/29/2016....	.....	69,320,114	.....	.....	.....	.....	.....0	.....	299,772	299,772	.....	.....	.....0
00-1102541.....	GARDEN GROVE.....	CA.....	.....	03/29/2016....	.....	7,821,228	.....	.....	.....	.....	.....0	.....	57,694	57,694	.....	.....	.....0
00-1102545.....	WESTERVILLE.....	OH.....	.....	03/17/2016....	.....	7,054,617	.....	.....	.....	.....	.....0	.....	34,789	34,789	.....	.....	.....0
00-1102551.....	BENTONVILLE.....	AR.....	.....	04/21/2016....	.....	28,730,681	.....	.....	.....	.....	.....0	.....	286,833	286,833	.....	.....	.....0
00-1102552.....	BOSTON.....	MA.....	.....	04/05/2016....	.....	30,158,114	.....	.....	.....	.....	.....0	.....	149,925	149,925	.....	.....	.....0
00-1102553.....	LEXINGTON.....	SC.....	.....	09/01/2016....	.....	5,279,467	.....	.....	.....	.....	.....0	.....	37,622	37,622	.....	.....	.....0
00-1102557.....	ROWLAND HEIGHTS.....	CA.....	.....	06/30/2016....	.....	24,529,495	.....	.....	.....	.....	.....0	.....	133,445	133,445	.....	.....	.....0
00-1102559.....	ORANGE.....	CA.....	.....	06/30/2016....	.....	2,714,915	.....	.....	.....	.....	.....0	.....	14,770	14,770	.....	.....	.....0
00-1102560.....	ANAHEIM.....	CA.....	.....	06/30/2016....	.....	5,620,350	.....	.....	.....	.....	.....0	.....	30,576	30,576	.....	.....	.....0
00-1102562.....	WESTMINSTER.....	CA.....	.....	06/30/2016....	.....	14,574,807	.....	.....	.....	.....	.....0	.....	79,290	79,290	.....	.....	.....0
00-1102564.....	COSTA MESA.....	CA.....	.....	06/30/2016....	.....	14,146,136	.....	.....	.....	.....	.....0	.....	76,958	76,958	.....	.....	.....0

SCHEDULE B - PART 3

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

QE024

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
00-1102567.....	LAGUNA HILLS.....	CA.....	.....	06/30/2016....	.....	7,525,554	.....	.....	.....	.....	.....0	.....	40,940	40,940	.....	.....	.....0
00-1102569.....	SHEPHERDSVILLE.....	KY.....	.....	04/19/2016....	.....	11,839,867	.....	.....	.....	.....	.....0	.....	119,866	119,866	.....	.....	.....0
00-1102570.....	EVERETT.....	WA.....	.....	05/03/2016....	.....	16,910,374	.....	.....	.....	.....	.....0	.....	116,387	116,387	.....	.....	.....0
00-1102572.....	SEATTLE.....	WA.....	.....	08/29/2016....	.....	12,069,634	.....	.....	.....	.....	.....0	.....	58,265	58,265	.....	.....	.....0
00-1102578.....	LYNDHURST.....	NJ.....	.....	04/25/2016....	.....	13,832,696	.....	.....	.....	.....	.....0	.....	87,312	87,312	.....	.....	.....0
00-1102599.....	OCONOMOWOC.....	WI.....	.....	06/01/2016....	.....	8,077,143	.....	.....	.....	.....	.....0	.....	44,700	44,700	.....	.....	.....0
00-1102612.....	EDISON.....	NJ.....	.....	08/04/2016....	.....	14,264,055	.....	.....	.....	.....	.....0	.....	144,982	144,982	.....	.....	.....0
00-1102614.....	ROGERS.....	AR.....	.....	09/01/2016....	.....	22,865,792	.....	.....	.....	.....	.....0	.....	227,631	227,631	.....	.....	.....0
00-1102617.....	CONCORD.....	NH.....	.....	06/23/2016....	.....	12,018,221	.....	.....	.....	.....	.....0	.....	63,768	63,768	.....	.....	.....0
00-1102619.....	MADISON.....	WI.....	.....	08/10/2016....	.....	7,413,521	.....	.....	.....	.....	.....0	.....	37,209	37,209	.....	.....	.....0
00-1102630.....	EVERETT.....	WA.....	.....	09/15/2016....	.....	3,545,993	.....	.....	.....	.....	.....0	.....	55,175	55,175	.....	.....	.....0
00-1102631.....	GASTONIA.....	NC.....	.....	11/22/2016....	.....	7,307,839	.....	.....	.....	.....	.....0	.....	49,512	49,512	.....	.....	.....0
00-1102634.....	WALKER.....	MI.....	.....	04/05/2017....	.....	19,196,705	.....	.....	.....	.....	.....0	.....	277,138	277,138	.....	.....	.....0
00-1102635.....	WESTPORT.....	CT.....	.....	09/26/2016....	.....	14,070,910	.....	.....	.....	.....	.....0	.....	76,310	76,310	.....	.....	.....0
00-1102636.....	OVIEDO.....	FL.....	.....	08/08/2016....	.....	12,797,656	.....	.....	.....	.....	.....0	.....	93,854	93,854	.....	.....	.....0
00-1102641.....	SAN ANTONIO.....	TX.....	.....	08/08/2016....	.....	9,127,740	.....	.....	.....	.....	.....0	.....	66,940	66,940	.....	.....	.....0
00-1102643.....	HILLSBORO.....	OR.....	.....	11/07/2016....	.....	10,421,854	.....	.....	.....	.....	.....0	.....	75,708	75,708	.....	.....	.....0
00-1102649.....	BEXLEY.....	OH.....	.....	11/23/2016....	.....	6,485,321	.....	.....	.....	.....	.....0	.....	44,729	44,729	.....	.....	.....0
00-1102653.....	CERRITOS.....	CA.....	.....	09/23/2016....	.....	6,608,094	.....	.....	.....	.....	.....0	.....	47,607	47,607	.....	.....	.....0
00-1102655.....	MOUNTAIN VIEW.....	CA.....	.....	11/14/2016....	.....	17,296,828	.....	.....	.....	.....	.....0	.....	92,205	92,205	.....	.....	.....0
00-1102656.....	EL SEGUNDO.....	CA.....	.....	12/15/2016....	.....	11,406,764	.....	.....	.....	.....	.....0	.....	81,087	81,087	.....	.....	.....0
00-1102660.....	WILDOMAR.....	CA.....	.....	05/23/2017....	.....	11,878,353	.....	.....	.....	.....	.....0	.....	51,908	51,908	.....	.....	.....0
00-1102665.....	GLASTONBURY.....	CT.....	.....	10/20/2016....	.....	18,380,608	.....	.....	.....	.....	.....0	.....	99,846	99,846	.....	.....	.....0
00-1102672.....	AMERICAN CANYON.....	CA.....	.....	10/12/2018....	.....	6,880,009	.....	.....	.....	.....	.....0	.....	50,413	50,413	.....	.....	.....0
00-1102679.....	ANN ARBOR.....	MI.....	.....	12/09/2016....	.....	4,823,982	.....	.....	.....	.....	.....0	.....	24,164	24,164	.....	.....	.....0
00-1102683.....	CHAPEL HILL.....	NC.....	.....	01/30/2017....	.....	52,934,348	.....	.....	.....	.....	.....0	.....	340,719	340,719	.....	.....	.....0
00-1102689.....	MACON.....	GA.....	.....	02/06/2017....	.....	10,917,324	.....	.....	.....	.....	.....0	.....	50,152	50,152	.....	.....	.....0
00-1102692.....	GRANDVIEW HEIGHTS.....	OH.....	..S..	02/01/2017....	.....	35,453,161	.....	.....	.....	.....	.....0	.....	281,619	281,619	.....	.....	.....0
00-1102693.....	WEST CHESTER.....	PA.....	.....	03/06/2017....	.....	36,597,234	.....	.....	.....	.....	.....0	.....	155,794	155,794	.....	.....	.....0
00-1102704.....	SEATTLE.....	WA.....	.....	04/06/2017....	.....	4,597,023	.....	.....	.....	.....	.....0	.....	25,743	25,743	.....	.....	.....0
00-1102712.....	VALENCIA.....	CA.....	.....	05/15/2017....	.....	3,699,814	.....	.....	.....	.....	.....0	.....	17,476	17,476	.....	.....	.....0
00-1102719.....	KENT.....	WA.....	.....	04/13/2017....	.....	9,484,699	.....	.....	.....	.....	.....0	.....	134,958	134,958	.....	.....	.....0
00-1102720.....	BILLERICA.....	MA.....	.....	05/01/2017....	.....	2,987,380	.....	.....	.....	.....	.....0	.....	19,006	19,006	.....	.....	.....0
00-1102721.....	BROOKLYN.....	NY.....	.....	06/01/2017....	.....	13,310,805	.....	.....	.....	.....	.....0	.....	120,448	120,448	.....	.....	.....0
00-1102727.....	CHARLESTON.....	SC.....	.....	05/22/2017....	.....	16,870,630	.....	.....	.....	.....	.....0	.....	153,581	153,581	.....	.....	.....0
00-1102728.....	GREENVILLE.....	SC.....	.....	10/12/2018....	.....	4,446,264	.....	.....	.....	.....	.....0	.....	26,958	26,958	.....	.....	.....0
00-1102740.....	MEMPHIS.....	TN.....	.....	08/16/2017....	.....	14,483,580	.....	.....	.....	.....	.....0	.....	107,375	107,375	.....	.....	.....0
00-1102753.....	ENCINITAS.....	CA.....	.....	06/23/2017....	.....	6,256,990	.....	.....	.....	.....	.....0	.....	26,466	26,466	.....	.....	.....0
00-1102754.....	SAN DIEGO.....	CA.....	.....	07/18/2017....	.....	9,765,237	.....	.....	.....	.....	.....0	.....	45,902	45,902	.....	.....	.....0
00-1102757.....	BALTIMORE.....	MD.....	.....	08/08/2017....	.....	10,239,751	.....	.....	.....	.....	.....0	.....	54,385	54,385	.....	.....	.....0
00-1102761.....	RICHMOND.....	VA.....	.....	07/19/2017....	.....	12,913,210	.....	.....	.....	.....	.....0	.....	41,274	41,274	.....	.....	.....0
00-1102764.....	MYRTLE BEACH.....	SC.....	.....	07/07/2017....	.....	16,022,882	.....	.....	.....	.....	.....0	.....	73,826	73,826	.....	.....	.....0

SCHEDULE B - PART 3

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

QE02.5

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102767.....	KALAMAZOO.....	MI.....	.....	07/20/2017....	.....	7,121,310	.....	.....	.....	.....	.....0	.....	74,249	74,249	.....	.....	.....0
00-1102772.....	NORTHBROOK.....	IL.....	.....	08/10/2017....	.....	23,928,634	.....	.....	.....	.....	.....0	.....	222,495	222,495	.....	.....	.....0
00-1102773.....	IRMO.....	SC.....	.....	07/26/2017....	.....	10,307,322	.....	.....	.....	.....	.....0	.....	66,932	66,932	.....	.....	.....0
00-1102774.....	VERNON.....	CA.....	.....	06/30/2017....	.....	15,091,665	.....	.....	.....	.....	.....0	.....	75,017	75,017	.....	.....	.....0
00-1102779.....	FAIRFAX.....	VA.....	.....	08/25/2017....	.....	7,771,499	.....	.....	.....	.....	.....0	.....	47,709	47,709	.....	.....	.....0
00-1102786.....	MARYSVILLE.....	WA.....	.....	01/10/2018....	.....	23,234,516	.....	.....	.....	.....	.....0	.....	203,081	203,081	.....	.....	.....0
00-1102787.....	SANTA ANA.....	CA.....	.....	10/12/2018....	.....	7,032,739	.....	.....	.....	.....	.....0	.....	97,269	97,269	.....	.....	.....0
00-1102789.....	EAST RUTHERFORD.....	NJ.....	.....	09/18/2017....	.....	12,519,475	.....	.....	.....	.....	.....0	.....	107,487	107,487	.....	.....	.....0
00-1102792.....	WOODSTOCK.....	GA.....	.....	10/12/2017....	.....	21,636,726	.....	.....	.....	.....	.....0	.....	87,610	87,610	.....	.....	.....0
00-1102794.....	TULSA.....	OK.....	.....	10/30/2017....	.....	11,561,852	.....	.....	.....	.....	.....0	.....	104,787	104,787	.....	.....	.....0
00-1102796.....	OVERLAND PARK.....	KS.....	.....	11/07/2017....	.....	27,000,000	.....	.....	.....	.....	.....0	.....	221,858	221,858	.....	.....	.....0
00-1102797.....	REDMOND.....	WA.....	.....	09/08/2017....	.....	10,556,761	.....	.....	.....	.....	.....0	.....	143,420	143,420	.....	.....	.....0
00-1102799.....	EUGENE.....	OR.....	.....	10/26/2017....	.....	4,659,385	.....	.....	.....	.....	.....0	.....	21,691	21,691	.....	.....	.....0
00-1102800.....	FORT MILL.....	SC.....	.....	09/22/2017....	.....	8,737,125	.....	.....	.....	.....	.....0	.....	58,328	58,328	.....	.....	.....0
00-1102803.....	NASHVILLE.....	TN.....	.....	11/27/2017....	.....	13,652,017	.....	.....	.....	.....	.....0	.....	89,833	89,833	.....	.....	.....0
00-1102808.....	WILLIAMSVILLE.....	NY.....	.....	12/01/2017....	.....	8,500,000	.....	.....	.....	.....	.....0	.....	51,523	51,523	.....	.....	.....0
00-1102825.....	NAPLES.....	FL.....	.....	12/05/2017....	.....	9,780,913	.....	.....	.....	.....	.....0	.....	61,744	61,744	.....	.....	.....0
00-1102827.....	BURIEN.....	WA.....	.....	12/18/2017....	.....	10,633,783	.....	.....	.....	.....	.....0	.....	97,362	97,362	.....	.....	.....0
00-1102828.....	MODESTO.....	CA.....	.....	02/01/2018....	.....	3,922,785	.....	.....	.....	.....	.....0	.....	23,938	23,938	.....	.....	.....0
00-1102829.....	MODESTO.....	CA.....	.....	02/01/2018....	.....	3,432,437	.....	.....	.....	.....	.....0	.....	20,945	20,945	.....	.....	.....0
00-1102830.....	SAN DIEGO.....	CA.....	.....	02/23/2018....	.....	7,495,139	.....	.....	.....	.....	.....0	.....	35,940	35,940	.....	.....	.....0
00-1102832.....	MONROE.....	WA.....	.....	01/04/2018....	.....	16,421,598	.....	.....	.....	.....	.....0	.....	101,721	101,721	.....	.....	.....0
00-1102833.....	BEAVERTON.....	OR.....	.....	03/05/2018....	.....	10,500,091	.....	.....	.....	.....	.....0	.....	58,146	58,146	.....	.....	.....0
00-1102837.....	KENT.....	WA.....	.....	03/06/2018....	.....	42,500,000	.....	.....	.....	.....	.....0	.....	131,415	131,415	.....	.....	.....0
00-1102839.....	JACKSONVILLE.....	FL.....	.....	01/09/2018....	.....	31,056,622	.....	.....	.....	.....	.....0	.....	144,918	144,918	.....	.....	.....0
00-1102840.....	TONAWANDA.....	NY.....	.....	02/07/2018....	.....	5,919,060	.....	.....	.....	.....	.....0	.....	27,768	27,768	.....	.....	.....0
00-1102852.....	BALA CYNWYD.....	PA.....	.....	04/06/2018....	.....	14,709,888	.....	.....	.....	.....	.....0	.....	127,661	127,661	.....	.....	.....0
00-1102855.....	SAN DIEGO.....	CA.....	.....	03/09/2018....	.....	3,784,359	.....	.....	.....	.....	.....0	.....	30,069	30,069	.....	.....	.....0
00-1102863.....	ONTARIO.....	CA.....	.....	10/12/2018....	.....	4,258,531	.....	.....	.....	.....	.....0	.....	18,289	18,289	.....	.....	.....0
00-1102866.....	NORWALK.....	CA.....	.....	05/10/2018....	.....	14,827,223	.....	.....	.....	.....	.....0	.....	88,653	88,653	.....	.....	.....0
00-1102867.....	SEATTLE.....	WA.....	.....	04/11/2018....	.....	8,500,000	.....	.....	.....	.....	.....0	.....	12,385	12,385	.....	.....	.....0
00-1102872.....	CHICAGO.....	IL.....	.....	04/13/2018....	.....	9,823,823	.....	.....	.....	.....	.....0	.....	77,958	77,958	.....	.....	.....0
00-1102874.....	HOLLAND.....	MI.....	.....	05/15/2018....	.....	8,781,015	.....	.....	.....	.....	.....0	.....	112,349	112,349	.....	.....	.....0
00-1102876.....	GOLETA.....	CA.....	.....	05/17/2018....	.....	20,657,394	.....	.....	.....	.....	.....0	.....	175,739	175,739	.....	.....	.....0
00-1102879.....	MARLTON.....	NJ.....	.....	06/26/2018....	.....	19,809,730	.....	.....	.....	.....	.....0	.....	116,987	116,987	.....	.....	.....0
00-1102882.....	HILL AIR FORCE BASE.....	UT.....	.....	07/06/2018....	.....	14,897,560	.....	.....	.....	.....	.....0	.....	78,905	78,905	.....	.....	.....0
00-1102883.....	DALLAS.....	TX.....	.....	05/29/2018....	.....	10,823,692	.....	.....	.....	.....	.....0	.....	64,806	64,806	.....	.....	.....0
00-1102887.....	COLORADO SPRINGS.....	CO.....	.....	06/29/2018....	.....	27,403,695	.....	.....	.....	.....	.....0	.....	120,635	120,635	.....	.....	.....0
00-1102888.....	WARMINSTER.....	PA.....	.....	06/25/2018....	.....	14,799,786	.....	.....	.....	.....	.....0	.....	123,137	123,137	.....	.....	.....0
00-1102892.....	SALT LAKE CITY.....	UT.....	.....	06/26/2018....	.....	34,728,046	.....	.....	.....	.....	.....0	.....	167,298	167,298	.....	.....	.....0
00-1102893.....	INDIANAPOLIS.....	IN.....	.....	08/14/2018....	.....	6,964,909	.....	.....	.....	.....	.....0	.....	35,908	35,908	.....	.....	.....0
00-1102894.....	MOORESVILLE.....	NC.....	.....	07/06/2018....	.....	13,424,595	.....	.....	.....	.....	.....0	.....	77,100	77,100	.....	.....	.....0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102897.....	OMAHA.....	NE.....	.....	07/26/2018....	.....	7,844,108	.....	.....	.....	.....	.....0	.....	42,995	42,995	.....	.....	.....0
00-1102902.....	BURLINGTON.....	MA.....	.....	08/06/2018....	.....	29,834,721	.....	.....	.....	.....	.....0	.....	168,965	168,965	.....	.....	.....0
00-1102909.....	MARLTON.....	NJ.....	.....	09/06/2018....	.....	7,969,935	.....	.....	.....	.....	.....0	.....	45,982	45,982	.....	.....	.....0
00-1102911.....	TAMPA.....	FL.....	.....	09/05/2018....	.....	24,933,072	.....	.....	.....	.....	.....0	.....	102,443	102,443	.....	.....	.....0
00-1102914.....	PATCHOGUE.....	NY.....	.....	10/12/2018....	.....	14,972,150	.....	.....	.....	.....	.....0	.....	85,064	85,064	.....	.....	.....0
00-1102917.....	PORTLAND.....	OR.....	.....	09/27/2018....	.....	15,754,745	.....	.....	.....	.....	.....0	.....	69,256	69,256	.....	.....	.....0
00-1102918.....	DENVER.....	CO.....	.....	08/31/2018....	.....	16,917,047	.....	.....	.....	.....	.....0	.....	84,782	84,782	.....	.....	.....0
00-1102919.....	CULVER CITY.....	CA.....	.....	09/21/2018....	.....	6,732,157	.....	.....	.....	.....	.....0	.....	27,320	27,320	.....	.....	.....0
00-1102922.....	SAVANNAH.....	GA.....	.....	11/30/2018....	.....	17,500,000	.....	.....	.....	.....	.....0	.....	209,489	209,489	.....	.....	.....0
00-1102926.....	CERRITOS.....	CA.....	.....	02/01/2019....	.....	.....	.....	.....	.....	.....	.....0	.....	33,120	33,120	.....	.....	.....0
00-1102927.....	SANTA ANA.....	CA.....	.....	02/01/2019....	.....	.....	.....	.....	.....	.....	.....0	.....	40,889	40,889	.....	.....	.....0
00-1102928.....	LAKE FOREST.....	CA.....	.....	03/18/2019....	.....	.....	.....	.....	.....	.....	.....0	.....	16,326	16,326	.....	.....	.....0
00-1102931.....	BUENA PARK.....	CA.....	.....	10/23/2018....	.....	17,975,556	.....	.....	.....	.....	.....0	.....	74,666	74,666	.....	.....	.....0
00-1102933.....	DOYLESTOWN.....	PA.....	.....	12/19/2018....	.....	4,350,000	.....	.....	.....	.....	.....0	.....	32,918	32,918	.....	.....	.....0
00-1102934.....	MONTGOMERYVILLE.....	PA.....	.....	12/19/2018....	.....	3,875,000	.....	.....	.....	.....	.....0	.....	29,323	29,323	.....	.....	.....0
00-1102936.....	SENECA.....	SC.....	.....	12/21/2018....	.....	7,250,000	.....	.....	.....	.....	.....0	.....	37,418	37,418	.....	.....	.....0
00-1102942.....	NEW YORK.....	NY.....	.....	12/12/2018....	.....	19,000,000	.....	.....	.....	.....	.....0	.....	75,502	75,502	.....	.....	.....0
00-1102945.....	COCONUT CREEK.....	FL.....	.....	02/28/2019....	.....	.....	.....	.....	.....	.....	.....0	.....	60,455	60,455	.....	.....	.....0
00-1102950.....	RICHMOND.....	VA.....	.....	01/17/2019....	.....	.....	.....	.....	.....	.....	.....0	.....	95,417	95,417	.....	.....	.....0
00-1102953.....	ORLANDO.....	FL.....	.....	03/18/2019....	.....	.....	.....	.....	.....	.....	.....0	.....	89,540	89,540	.....	.....	.....0
00-1102956.....	WALL TOWNSHIP.....	NJ.....	.....	02/28/2019....	.....	.....	.....	.....	.....	.....	.....0	.....	95,869	95,869	.....	.....	.....0
00-1102965.....	COLORADO SPRINGS.....	CO.....	.....	02/28/2019....	.....	.....	.....	.....	.....	.....	.....0	.....	129,203	129,203	.....	.....	.....0
00-1102969.....	AMERICAN FORK.....	UT.....	.....	02/26/2019....	.....	.....	.....	.....	.....	.....	.....0	.....	108,531	108,531	.....	.....	.....0
00-1102971.....	ATLANTA.....	GA.....	.....	04/12/2019....	.....	.....	.....	.....	.....	.....	.....0	.....	41,086	41,086	.....	.....	.....0
00-1102972.....	TAYLORTOWN.....	NC.....	.....	04/11/2019....	.....	.....	.....	.....	.....	.....	.....0	.....	17,670	17,670	.....	.....	.....0
00-1102987.....	LONG BEACH.....	CA.....	.....	04/19/2019....	.....	.....	.....	.....	.....	.....	.....0	.....	30,229	30,229	.....	.....	.....0
99-0000069.....	HACKENSACK.....	NJ.....	.....	02/26/2018....	.....	8,000,000	.....	.....	.....	220,000	220,000	.....	220,000	220,000	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....	.....	.....	.....	.....	.....	2,613,395,068	0	0	0	220,000	220,000	0	19,616,821	19,616,821	0	0	0
0599999. Total Mortgages.....	.....	.....	.....	.....	.....	2,644,623,689	0	0	0	220,000	220,000	0	50,801,055	50,801,055	0	0	0

QE02.6

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy					
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner				Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
	Ares Private Credit Solutions, L.P.....	Wilmington.....	DE...	Ares Private Credit Solutions.....		06/23/2017...	2		249,167		2,957,676	0.200
	GSO Capital Opportunities Fund III LP.....	Wilmington.....	DE...	GSO Capital Partners LP.....		06/03/2016...	2		926,480		4,989,141	0.150
	Guggenheim Private Debt Fund 2.0-I, LLC.....	Wilmington.....	DE...	Guggenheim PDF 2.0.....		06/03/2016...	2		1,420,387		1,961,987	2.000
	ICG SDP Fund 3B.....	Grand Duchy.....	LUX..	Intermediate Capital Managers Limited.....		03/22/2018...	2		1,150,000		6,732,221	0.460
	Newstone Capital Partners III, LP.....	Wilmington.....	DE...	Newstone Capital Partners.....		09/20/2016...	2		559,528		1,031,446	1.250
	Owl Rock First Lien Insurance Fund, LP.....	New York.....	NY...	Owl Rock Capital Advisors LLC.....		03/28/2019...	2		1,200,000	- .....	.....	.....0.500
	TCW Direct Lending VII, LLC.....	Los Angeles.....	CA...	TCW Asset Management.....		05/14/2018...	3		509,684		6,650,650	0.400
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA...	Vista Credit Opportunities Managment.....		06/01/2016...	2		780,657		1,714,465	1.000
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE...	Vista Credit Opportunities Managment.....		05/10/2017...	2		242,967		1,121,816	0.420
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								0	7,038,870	0	27,159,402	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Dyal Capital Partners III.....	New York.....	NY...	NB Dyal Associates III, LP.....		09/30/2016...	3	-	251,118		4,842,099	0.140
	Dyal Capital Partners III Co-Invest Moonrise LP.....	New York.....	NY...	NB Dyal Associates III, LP.....		07/25/2017...	3	-	1,534	- .....	.....	.....5.690
	ICG Europe VII.....	St Helier.....	JEY..	Intermediate Capital Managers Limited.....		08/24/2018...	2	-	767,114		4,511,790	0.120
	Peppertree Capital Fund VII, LP.....	Wilmington.....	DE...	Peppertree Capital.....		11/28/2018...	3	-	3,300,000		4,200,000	2.000
	Vista Equity Partners Fund VII, L.P.....	Austin.....	TX...	Vista Equity Partners, LLC.....		01/24/2019...	3	-	218,748		3,422,113	0.030
	Yukon Capital Partners III, LP.....	Minneapolis.....	MN...	Yukon Partners.....		07/18/2017...	2	-	546,657		3,210,117	1.270
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								0	5,085,171	0	20,186,118	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	AEW Core Property Trust (U.S.), Inc.....	Baltimore.....	MD...	AEW Core Property Trust.....		02/21/2019...		-	152,065	- .....	.....	.....0.170
	Almanac Realty Securities VIII, L.P.....	Dover.....	DE...	Almanac Realty Partners.....		12/21/2018....		-	532,572		14,256,737	0.750
	Crow Holdings Multi-Family Build-To-Hold Fund, LP.....	Dover.....	DE...	Crow Holdings Capital Partners, LLC.....		06/25/2019...		2,500,000	-		7,500,000	1.610
	Crow Holdings Realty Partners VII, LP.....	Wilmington.....	DE...	Crow Holdings Capital Partners, LLC.....		05/01/2015...		-	29,652		1,020,860	0.670
	Crow Holdings Retail Fund II, L.P.....	Dover.....	DE...	Crow Holdings Capital Partners, LLC.....		10/21/2016....		-	1,033,894		3,887,691	2.250
	Dayton Housing LLC.....	St Louis.....	MO...	MBS Dayton Housing Inc.....		05/17/2019...		79,273	-		2,485,300	0.860
	Dermody Properties Industrial Fund II, LP.....	Dover.....	DE...	Dermody GP II, LLC.....		12/27/2018....		-	1,810,639		10,767,264	2.420
	DivcoWest Fund V, L.P.....	Dover.....	DE...	DivcoWest Fund V GP, L.P.....		06/23/2017....		-	69,519		2,458,370	0.320
	Exeter Industrial Value Fund IV, L.P.....	Dover.....	DE...	Exeter Property Group IV, L.P.....		10/24/2016....		-	1,000,000		3,500,000	1.000
	GEM Realty Fund VI, LP.....	Wilmington.....	DE...	GEM Capital, LP.....		04/15/2016....		-	339,750		10,767,315	1.200
	Helios Infracore LLC.....	Washington.....	DC...	Sol Systems LLC.....		12/22/2017....		-	685,840		8,871,490	6.500
	HSREP VI Co-Investment 3, L.P.....	Dover.....	DE...	Harrison Street.....		05/02/2018....		-	400,000		638,596	5.650
	Laurel Hill GQ LLC.....	Madison.....	WI...	Laurel Hill GQ Managing Member LLC.....		09/24/2018....		-	10,000		680,676	1.000
	Madison Realty Capital Debt Fund IV, LP.....	Dover.....	DE...	Madison Realty Capital.....		04/22/2019...		6,782,186	-		3,759,363	0.890
	PCCP Credit IX, LP.....	Dover.....	DE...	PCCP Credit IX GP, LLC.....		03/28/2017...		-	700,000		11,300,800	1.750
	PCCP Equity VII, LP.....	Dover.....	DE...	PCCP, LP.....		05/10/2016....		-	103,678		1,451,678	1.500
	PCCP Equity VIII, LP.....	Dover.....	DE...	PCCP, LP.....		09/18/2018....		-	280,774		10,757,516	1.670
	US Government Building Open-End Feeder 1, LP.....	San Antonio.....	TX...	USAA Equity Advisors.....		03/01/2019....		-	2,949,993	- .....	.....	.....1.440
	US Regional Logistics Program II, L.P.....	Dover.....	DE...	US RLP GP, LLC.....		01/12/2018....		-	300,000		8,100,000	10.000
	US Regional Logistics Program, L.P.....	Dover.....	DE...	US RLP GP, LLC.....		10/18/2016....		-	1,366,667		3,938,367	6.670

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Walton Street Real Estate Fund VIII, LP.....	Wilmington.....	DE...	Walton Street Capital, LLC.....	.....	05/18/2016.....	.....	- .....	.....940,249	.....	.....6,518,266	1.000
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE...	Waterton Venture XIII GP, LLC.....	.....	11/03/2017....	.....	- .....	.....327,295	.....	.....2,888,622	0.670
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								9,361,459	13,032,587	0	115,548,913	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....	.....	.....	.....820,526	.....	.....	.....100.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....								0	820,526	0	0	XXX.....
Collateral Loans - Unaffiliated												
	Smart Credit Collateralized Loan #5500004064.....	BAY VILLAGE.....	OH...	Nationwide Life and Annuity Insurance Company.....	.....	12/14/2018....	.....	.....	.....24,700	.....	.....	.....
	Smart Credit Collateralized Loan #5500001033.....	CINCINNATI.....	OH...	Nationwide Life and Annuity Insurance Company.....	.....	12/14/2018....	.....	.....	.....82,547	.....	.....	.....
2599999. Total - Collateral Loans - Unaffiliated.....								0	107,247	0	0	XXX.....
4499999. Subtotal - Unaffiliated.....								9,361,459	25,263,875	0	162,894,432	XXX.....
4599999. Subtotal - Affiliated.....								0	820,526	0	0	XXX.....
4699999. Totals.....								9,361,459	26,084,401	0	162,894,432	XXX.....

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	GSO Capital Opportunities Fund III LP.....	Wilmington.....	DE..	Distribution.....	06/03/2016	06/07/2019	289,409	.....	.....	.....	.....	.....0	.....	.....289,409	289,409	.....	.....	.....0	.....
	Guggenheim Private Debt Fund 2.0-I, LLC.....	Wilmington.....	DE..	Distribution.....	06/03/2016	06/25/2019	845,742	.....	.....	.....	.....	.....0	.....	.....845,742	845,742	.....	.....	.....0	.....
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA..	Distribution.....	06/01/2016	05/06/2019	1,046,554	.....	.....	.....	.....	.....0	.....	.....1,046,554	1,046,554	.....	.....	.....0	.....
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE..	Distribution.....	05/10/2017	06/14/2019	347,426	.....	.....	.....	.....	.....0	.....	.....347,426	347,426	.....	.....	.....0	.....
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....							2,529,131	0	0	0	0	0	0	2,529,131	2,529,131	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Dyal Capital Partners III Co-Invest Moonrise LP.....	New York.....	NY..	Distribution.....	07/25/2017	05/03/2019	14,348	.....	.....	.....	.....	.....0	.....	.....14,348	14,348	.....	.....	.....0	.....
	ICG Europe VII.....	St Helier.....	JEY	Distribution.....	08/24/2018	06/19/2019	74	.....	.....	.....	.....	.....0	.....	.....74	74	.....	.....	.....0	.....
	Vista Equity Partners Fund VII, L.P.....	Austin.....	TX..	Distribution.....	01/24/2019	05/20/2019	411	.....	.....	.....	.....	.....0	.....	.....411	411	.....	.....	.....0	.....
	Yukon Capital Partners III, LP.....	Minneapolis.....	MN..	Distribution.....	07/18/2017	06/12/2019	465,095	.....	.....	.....	.....	.....0	.....	.....465,095	465,095	.....	.....	.....0	.....
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							479,928	0	0	0	0	0	0	479,928	479,928	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Crow Holdings Realty Partners VII, LP.....	Wilmington.....	DE..	Distribution.....	05/01/2015	06/26/2019	65,843	.....	.....	.....	.....	.....0	.....	.....65,843	65,843	.....	.....	.....0	.....
	Crow Holdings Retail Fund II, L.P.....	Dover.....	DE..	Distribution.....	10/21/2016	06/27/2019	17,553	.....	.....	.....	.....	.....0	.....	.....17,553	17,553	.....	.....	.....0	.....
	Helios Devco LLC.....	Washington.....	DC..	Distribution.....	05/23/2018	04/23/2019	594,523	.....	.....	.....	.....	.....0	.....	.....594,523	594,523	.....	.....	.....0	.....

QE03.1

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Madison Realty Capital Debt Fund IV, LP.....	Dover.....	DE..	Distribution.....	04/22/2019	05/10/2019	117,761	.....	.....	.....	.....	.....0	.....	.....117,761	117,761	.....	.....	.....0	.....
	PCCP Credit IX, LP.....	Dover.....	DE..	Distribution.....	03/28/2017	06/24/2019	473,501	.....	.....	.....	.....	.....0	.....	.....473,501	473,501	.....	.....	.....0	.....
	PCCP Equity VII, LP.....	Dover.....	DE..	Distribution.....	05/10/2016	06/28/2019	677,851	.....	.....	.....	.....	.....0	.....	.....677,851	677,851	.....	.....	.....0	.....
	Walton Street Real Estate Fund VIII. LP.....	Wilmington.....	DE..	Distribution.....	05/18/2016	06/14/2019	1,051,048	.....	.....	.....	.....	.....0	.....	.....1,051,048	1,051,048	.....	.....	.....0	.....
	US Government Building Open-End Feeder 1, LP.....	San Antonio.....	TX..	Distribution.....	03/01/2019	06/30/2019	34,792	.....	.....	.....	.....	.....0	.....	.....34,792	34,792	.....	.....	.....0	.....
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							3,032,872	0	0	0	0	0	0	3,032,872	3,032,872	0	0	0	0
Collateral Loans - Unaffiliated																			
	Smart Credit Collateralized Loan #5500000087.....	SHAKER HEIGHTS.....	OH.	Distribution.....	12/14/2018	06/30/2019	10,965	.....	.....	.....	.....	.....0	.....	.....10,965	10,965	.....	.....	.....0	.....
	Smart Credit Collateralized Loan #48118021118.....	VALLEY CITY.....	OH.	Distribution.....	12/14/2018	06/30/2019	269	.....	.....	.....	.....	.....0	.....	.....269	269	.....	.....	.....0	.....
	Smart Credit Collateralized Loan #48117796780.....	CHAGRIN FALLS.....	OH.	Distribution.....	12/14/2018	06/30/2019	20,979	.....	.....	.....	.....	.....0	.....	.....20,979	20,979	.....	.....	.....0	.....
	Smart Credit Collateralized Loan #5500003459.....	ESSEX JCT.....	OH.	Distribution.....	12/14/2018	06/30/2019	144,191	.....	.....	.....	.....	.....0	.....	.....144,191	144,191	.....	.....	.....0	.....
	Smart Credit Collateralized Loan #48119075627.....	Powell.....	OH.	Distribution.....	12/14/2018	06/30/2019	204,092	.....	.....	.....	.....	.....0	.....	.....204,092	204,092	.....	.....	.....0	.....
	Smart Credit Collateralized Loan #48119106883.....	Wadsworth.....	OH.	Distribution.....	12/14/2018	06/30/2019	17,372	.....	.....	.....	.....	.....0	.....	.....17,372	17,372	.....	.....	.....0	.....
	Smart Credit Collateralized Loan #5500003905.....	Orange.....	OH.	Distribution.....	12/14/2018	06/30/2019	642,746	.....	.....	.....	.....	.....0	.....	.....642,746	642,746	.....	.....	.....0	.....
	Smart Credit Collateralized Loan #5500001919.....	Burlington.....	OH.	Distribution.....	12/14/2018	06/30/2019	139,187	.....	.....	.....	.....	.....0	.....	.....139,187	139,187	.....	.....	.....0	.....
2599999. Total - Collateral Loans - Unaffiliated.....							1,179,801	0	0	0	0	0	0	1,179,801	1,179,801	0	0	0	0
4499999. Subtotal - Unaffiliated.....							7,221,732	0	0	0	0	0	0	7,221,732	7,221,732	0	0	0	0
4699999. Totals.....							7,221,732	0	0	0	0	0	0	7,221,732	7,221,732	0	0	0	0

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

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

1			2			3	4	5			6	7	8	9		10		
CUSIP Identification			Description					Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock		Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
Bonds - U.S. States, Territories and Possessions																		
373385 FG 3			Georgia St GO Txbi 2.900% 07/01/34.....						06/20/2019.....	Wells Fargo Securities LLC.....					6,559,232	6,559,232		1FE.....
59163P KS 1			Metro OR GO Txbi 3.250% 06/01/34.....						06/18/2019.....	Merrill Lynch.....			19,764,614			19,141,000	60,480	1FE.....
59163P KX 0			Metro OR GO Txbi 3.500% 06/01/39.....						05/02/2019.....	Merrill Lynch.....			19,715,800			20,000,000		1FE.....
1799999. Total - Bonds - U.S. States, Territories & Possessions.....													46,039,646			45,700,232	60,480	XXX.....
Bonds - U.S. Special Revenue and Special Assessment																		
19954K AQ 4			Columbus OH Regional Airport Txbi 4.05.....						04/18/2019.....	Bank of America BISD Dealer.....					400,000	400,000		1FE.....
19954K AR 2			Columbus OH Regional Airport Txbi 4.19.....						04/18/2019.....	Bank of America BISD Dealer.....			250,000			250,000		1FE.....
20281P KW 1			Commonwealth PA Fin Auth Rev Txbi Ser A.....						05/09/2019.....	Citigroup.....			7,555,930			7,555,930		1FE.....
3128MJ 2Z 2			FHLMC Giant Pool #G08791 3.000% 12/15/.....						06/27/2019.....	JP Morgan Securities LLC.....			50,122,874			49,450,655	111,264	1.....
487312 AD 2			Keenan Ft Detrick Energy REV Sr Nt 4.1.....						06/05/2019.....	Goldman Sachs & Company.....			3,066,280			3,000,000	6,480	1FE.....
57563R QK 8			Massachusetts Educ Fin Rev Txbi Ser A.....						05/03/2019.....	RBC Capital Markets LLC.....			6,850,000			6,850,000		1FE.....
59333P 4P 0			Miami-Dade Cnty FL Rev Txbi Ref Ser B.....						05/10/2019.....	Raymond James USA Ltd.....			790,000			790,000		1FE.....
594712 UF 6			Michigan St Univ Rev Txbi Ref Ser A 4.....						04/29/2019.....	Citigroup.....			5,484,435			5,261,000	45,993	1FE.....
68608W AK 8			OR St Univ Gen Rev Txbi 4.052% 04/01/5.....						04/10/2019.....	Merrill Lynch.....			2,927,000			2,927,000		1FE.....
735240 S8 7			Port of Portland Airport Txbi-Port-Intl.....						04/24/2019.....	Citigroup.....			652,013			644,000	152	1FE.....
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....													78,098,532			77,128,585	163,889	XXX.....
Bonds - Industrial and Miscellaneous																		
00206R HS 4			AT&T Inc Sr Nt 3.600% 07/15/25.....						06/05/2019.....	Tax Free Exchange.....			22,736,463			23,000,000	322,000	2FE.....
00206R HY 1			AT&T Inc Sr Nt 6.625% 05/15/29.....						06/05/2019.....	Tax Free Exchange.....			2,668,076			2,325,000	8,557	2FE.....
00206R JD 5			AT&T Inc Sr Nt 6.200% 03/15/40.....						06/05/2019.....	Tax Free Exchange.....			10,256,131			10,000,000	137,778	2FE.....
00206R JJ 2			AT&T Inc Sr Nt 5.350% 12/15/43.....						06/05/2019.....	Tax Free Exchange.....			4,145,900			4,000,000		2FE.....
00206R JL 7			AT&T Inc Sr Nt 4.850% 07/15/45.....						06/05/2019.....	Tax Free Exchange.....			988,178			1,000,000	18,861	2FE.....
02587A AN 4			American Express Credit Acct LBASS Ser 2.....						06/26/2019.....	Deutsche Bank Capital.....			3,053,086			3,000,000	2,893	1FE.....
02665W CY 5			American Honda Fin Sr Nt Ser MTN 2.200.....						06/24/2019.....	Bank of America BISD Dealer.....			1,998,160			2,000,000		1FE.....
03028P J@ 6			American Transmission Co LLC Sr Nt 3.5.....						05/14/2019.....	Us Bancorp Investments Inc.....			24,000,000			24,000,000		1Z.....
030360 AD 3			American University Nt 3.672% 04/01/49.....						06/06/2019.....	JP Morgan Securities LLC.....			6,400,000			6,400,000		1FE.....
03063# AC 8			Americold Realty Operating Par Sr Nt Ser.....						05/07/2019.....	Bank of America BISD Dealer.....			17,000,000			17,000,000		2FE.....
032177 AF 4			Amsted Industries Sr Nt 5.375% 09/15/2.....						05/30/2019.....	Stifel Nicolaus & Co Inc.....			1,529,235			1,511,000	15,800	3FE.....
032177 AH 0			Amsted Industries Sr Nt 5.625% 07/01/2.....						06/26/2019.....	Various.....			7,863,233			7,819,026	1,146	3FE.....
05491U BD 9			Barclays Commercial Mtg Sec CMBS Ser 201.....						04/03/2019.....	Barclays Capital Inc.....			4,745,125			4,400,000	2,109	1FM.....
05550M AU 8			Barclays Comm Mtg Sec Tr CMBS Ser 2019-C.....						05/17/2019.....	Barclays Capital Inc.....			5,877,146			5,706,000	5,679	1FE.....
075887 BW 8			Becton Dickinson & Co Sr Nt 3.700% 06/.....						06/20/2019.....	Various.....			15,412,131			14,900,000	21,039	2FE.....
08160B AD 6			Benchmark Mortgage Trust CMBS 2018-B5 Cl.....						04/03/2019.....	Credit Suisse Securities LLC.....			4,280,678			3,990,000	1,865	1FM.....
08162B BJ 0			Benchmark Mtg Tr CMBS Ser 2019-B11 Cl AS.....						05/22/2019.....	JP Morgan Securities LLC.....			123,599			120,000	202	1FE.....
085770 AA 3			Berry Global Escrow Corp 1st Lien 4.87.....						05/17/2019.....	Wells Fargo Securities LLC.....			5,750,000			5,750,000		3FE.....
101137 AS 6			Boston Scientific Corp Nt 4.000% 03/01.....						06/04/2019.....	Jefferies & Company Inc.....			19,236,725			18,500,000	140,167	2FE.....
101137 AU 1			Boston Scientific Corp Sr Nt 4.700% 03.....						05/15/2019.....	Various.....			10,588,767			10,000,000	104,471	2FE.....
101137 AW 7			Boston Scientific Corp Sr Nt 3.750% 03.....						05/13/2019.....	Various.....			12,813,510			12,500,000	103,437	2FE.....
101137 AX 5			Boston Scientific Corp Sr Nt 4.000% 03.....						05/13/2019.....	Jefferies & Company Inc.....			4,656,015			4,500,000	40,000	2FE.....
110122 CB 2			Bristol-Myers Squibb Co Sr Nt 3.400% 0.....						05/09/2019.....	Various.....			41,192,815			41,500,000		1FE.....
12505F AF 8			Outfront Media Cap LLC/C Sr Nt 5.875%.....						05/13/2019.....	Various.....			7,734,375			7,500,000	73,437	4FE.....
12529M AF 5			Cantor Comm Real Estate Trust CMBS Ser 2.....						04/16/2019.....	Cantor Fitzgerald & Co.....			5,757,674			5,590,000	17,047	1FE.....
12652U AU 3			CSAIL Commercial Mtg Tr CMBS Ser 2018-CX.....						04/10/2019.....	Credit Suisse Securities LLC.....			2,182,841			2,064,000	2,544	1FM.....
126650 CN 8			CVS Health Corp Sr Nt 5.125% 07/20/45.....						06/17/2019.....	Various.....			6,263,997			6,000,000	127,271	2FE.....

QE04

SCHEDULE D - PART 3

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

QE04.1

1		2		3	4	5	6	7	8	9	10
CUSIP Identification		Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
126650	CZ 1	CVS Health Corp Sr Nt 5.050% 03/25/48.....			06/17/2019.....	Morgan Stanley & Co LLC.....		11,390,940	11,000,000	129,617	2FE.....
12714#	AC 2	CTL Tr CTL Ser A 2019-3 Boston U LDN 3.....			04/24/2019.....	CTL Securities LLC.....		26,290,000	26,290,000		1Z.....
159864	AC 1	Charles River Laboratories Sr Nt 5.500.....			05/16/2019.....	Various.....		15,413,730	14,696,000	69,167	4FE.....
161175	BR 4	Charter Comm Opt 1st Lein 5.050% 03/30.....			06/25/2019.....	Morgan Stanley & Co LLC.....		5,746,891	5,210,000	116,936	2FE.....
16412X	AG 0	Cheniere Corp Christi HD 1st lien Nt 5.....			05/14/2019.....	JP Morgan Securities LLC.....		2,077,500	2,000,000	38,722	3FE.....
184496	AN 7	Clean Harbors Inc Sr Nt 4.875% 07/15/2.....			06/19/2019.....	Various.....		7,394,688	7,350,000		3FE.....
184496	AP 2	Clean Harbors Inc Sr Nt 5.125% 07/15/2.....			06/18/2019.....	Goldman Sachs & Company.....		2,300,000	2,300,000		3FE.....
212015	AN 1	Continental Resources Inc Sr Nt 3.800%.....			06/03/2019.....	Morgan Stanley & Co LLC.....		6,056,760	6,000,000	2,533	2FE.....
21872#	AA 5	Core Civic of Kansas LLC Sr Secured Nt.....			05/15/2019.....	JP Morgan Securities LLC.....		3,711,237	3,711,237		1PL.....
22279#	AC 8	Cousins Properties Inc Sr Nt Ser C 3.7.....			06/19/2019.....	Wells Fargo Securities LLC.....		27,000,000	27,000,000		2Z.....
22279#	AD 6	Cousins Properties Inc Sr Nt Ser D 3.8.....			06/19/2019.....	Wells Fargo Securities LLC.....		13,000,000	13,000,000		2Z.....
22945D	AG 8	CSAIL Commercial Mtg Tr CMBS Ser 2019-C1.....			04/04/2019.....	Credit Suisse Securities LLC.....		3,262,481	3,086,000	2,432	1FE.....
25278X	AC 3	Diamondback Energy Inc Sr Nt 4.750% 11.....			04/16/2019.....	Barclays Capital Inc.....		4,100,000	4,000,000	88,139	3FE.....
25278X	AH 2	Diamondback Energy Inc Sr Nt 5.375% 05.....			04/16/2019.....	Goldman Sachs & Company.....		4,200,000	4,000,000	82,417	3FE.....
260543	CS 0	Dow Chemical Co Sr Nt 3.150% 05/15/24.....			06/04/2019.....	Various.....		30,006,600	30,000,000	11,813	2FE.....
260543	CW 1	Dow Chemical Co Sr Nt 3.625% 05/15/26.....			05/17/2019.....	Various.....		18,495,080	18,500,000	957	2FE.....
26078J	AD 2	DowDuPont Inc Sr Nt 4.725% 11/15/28.....			04/16/2019.....	Barclays Capital Inc.....		13,075,299	12,000,000	218,905	2FE.....
30288*	AE 0	FLNG Liquefaction 2 LLC Sr Sec Nt 4.39.....			05/21/2019.....	Credit Agricole USA was Calyon.....		20,000,000	20,000,000		2FE.....
313747	AZ 0	Federal Realty Investors Tr Sr Nt 3.20.....			06/04/2019.....	Bank of America BISD Dealer.....		10,982,180	11,000,000		1FE.....
31620M	BJ 4	Fidelity National Financial Sr Nt 3.75.....			06/24/2019.....	Various.....		64,898,615	62,710,000	153,144	2FE.....
337738	AU 2	FiServe Inc Sr Nt 3.500% 07/01/29.....			06/11/2019.....	Various.....		123,417,125	123,500,000		2FE.....
35137L	AC 9	Fox Corp Sr Nt 4.709% 01/25/29.....			04/17/2019.....	Various.....		35,212,797	33,000,000	330,219	2FE.....
36250S	AE 9	GS Mortgage Securities Trust CMBS Ser 20.....			04/04/2019.....	Goldman Sachs & Company.....		3,094,504	2,900,000	2,343	1FM.....
36257H	BP 0	GS Mortgage Securities Trust CMBS Ser 20.....			06/26/2019.....	Goldman Sachs & Company.....		8,219,073	7,980,000	7,005	1FE.....
38141G	GS 7	Goldman Sachs Group Inc Sr Nt 5.750% 0.....			05/20/2019.....	Goldman Sachs & Company.....		9,646,940	9,000,000	169,625	1FE.....
404119	BX 6	HCA Inc Sec Nt 4.125% 06/15/29.....			06/05/2019.....	Bank of America BISD Dealer.....		5,969,820	6,000,000		3FE.....
415864	AM 9	Harsco Corp Sr Nt 5.750% 07/31/27.....			06/26/2019.....	Various.....		17,431,313	17,120,000		3FE.....
419838	AA 5	Hawaiian Airlines 1st Lien PTC Ser A Cl.....			04/22/2019.....	Robert W Baird & Co Inc.....		23,053,577	23,173,849	248,540	1FE.....
437076	BY 7	Home Depot Inc Sr Nt 2.950% 06/15/29.....			06/03/2019.....	Morgan Stanley & Co LLC.....		4,474,170	4,500,000		1FE.....
459200	JW 2	International Bus Machs Corp Sr Nt 2.8.....			05/08/2019.....	JP Morgan Securities LLC.....		4,999,700	5,000,000		1FE.....
459200	JY 8	International Bus Machs Corp Sr Nt 3.0.....			05/08/2019.....	JP Morgan Securities LLC.....		1,992,360	2,000,000		1FE.....
476556	DC 6	Jersey Central Pwr & Lt Co Sr Nt 4.300.....			05/15/2019.....	Scotia Capital.....		15,206,875	14,500,000	211,297	2FE.....
513075	BL 4	Lamar Media Corp Sr Nt 5.750% 02/01/26.....			05/14/2019.....	JP Morgan Securities LLC.....		4,602,450	4,380,000	59,771	3FE.....
513075	BL 4	Lamar Media Corp Sr Nt 5.750% 02/01/26.....			05/07/2019.....	Tax Free Exchange.....		4,960,171	4,850,000	74,367	3FE.....
513272	AA 2	Lamb Weston HLD Sr Nt 4.625% 11/01/24.....			05/13/2019.....	Barclays Capital Inc.....		2,012,500	2,000,000	3,597	3FE.....
513272	AB 0	Lamb Weston HLD Sr Nt 4.875% 11/01/26.....			04/04/2019.....	JP Morgan Securities LLC.....		1,613,850	1,590,000	33,804	3FE.....
532457	BV 9	Eli Lilly & Co Sr Nt 3.375% 03/15/29.....			04/04/2019.....	JP Morgan Securities LLC.....		816,384	800,000	3,450	1FE.....
57636Q	AM 6	Mastercard Inc Sr Nt 2.950% 06/01/29.....			05/28/2019.....	Us Bancorp Investments Inc.....		18,474,470	18,500,000		1FE.....
58013M	FB 5	McDonalds Corp Sr Nt 3.500% 03/01/27.....			04/17/2019.....	Citigroup.....		4,050,480	4,000,000	19,833	2FE.....
58013M	FF 6	McDonalds Corp Sr Nt 3.800% 04/01/28.....			04/18/2019.....	Various.....		8,218,104	8,000,000	18,071	2FE.....
58933Y	AX 3	Merck & Co Inc Sr Nt 3.400% 03/07/29.....			04/11/2019.....	BNP Paribas Securities Corp.....		10,230,000	10,000,000	35,889	1FE.....
59166E	AA 3	Metlife Securitization Trust RMBS Ser 20.....			04/26/2019.....	Credit Suisse Securities LLC.....		1,460,500	1,440,000	4,350	1FE.....
59217G	CK 3	Met Life Global Funding I Secured Nt 3.....			06/20/2019.....	Goldman Sachs & Company.....		10,156,300	10,000,000	79,167	1FE.....
59217G	DC 0	Met Life Global Funding I Secured Nt 3.....			06/11/2019.....	JP Morgan Securities LLC.....		24,478,930	24,500,000		1FE.....

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9	10
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
QE04.2	607120	FL 1	Mobile Airport Authority Sr Nt Ser A1.....		06/17/2019.....	Citigroup.....		15,400,000	15,400,000		1Z.....
	63874T	AA 5	Natixis Comm Mtg Sec CMBS Ser 2019-LVL C.....		04/12/2019.....	Natixis.....		2,368,991	2,300,000	5,461	1FE.....
	655844	BQ 0	Norfolk Southern Corp Sr Nt 4.450% 06/.....		04/18/2019.....	Various.....		4,384,633	4,200,000	65,192	2FE.....
	655844	BV 9	Norfolk Southern Corp Sr Nt 4.050% 08/.....		04/11/2019.....	JP Morgan Securities LLC.....		5,393,135	5,500,000	37,125	2FE.....
	655844	BZ 0	Norfolk Southern Corp Sr Nt 3.800% 08/.....		04/30/2019.....	Various.....		13,448,070	13,000,000	129,306	2FE.....
	655844	CC 0	Norfolk Southern Corp Sr Nt 4.100% 05/.....		04/29/2019.....	Citigroup.....		8,933,760	9,000,000		2FE.....
	69122D	AA 7	Owl Rock Ltd CLO Ser 2019-1A Cl A 4.32.....		04/25/2019.....	Natixis.....		5,000,000	5,000,000		1FE.....
	701094	AN 4	Parker-Hannifin Corp Sr Nt 3.250% 06/1.....		06/10/2019.....	Various.....		31,510,530	31,500,000		1FE.....
	701094	AP 9	Parker-Hannifin Corp Sr Nt 4.000% 06/1.....		06/05/2019.....	Barclays Capital Inc.....		12,559,260	12,750,000		1FE.....
	708696	BZ 1	Pennsylvania Elec Co Sr Nt 3.600% 06/0.....		05/29/2019.....	Various.....		11,497,638	11,500,000		2FE.....
	74170*	AW 9	Prime Property Fd LLC Sr Nt Ser U 3.60.....		05/23/2019.....	Bank of America BISD Dealer.....		20,000,000	20,000,000		1.....
	74340*	AF 1	Prologis Targeted US Logistics Sr Nt Ser.....		04/18/2019.....	Wells Fargo Securities LLC.....		25,000,000	25,000,000		2.....
	75884R	AU 7	Regency Centers LP Sr Nt 3.900% 11/01/.....		05/21/2019.....	Wells Fargo Securities LLC.....		3,587,955	3,500,000	8,342	2FE.....
	75884R	AV 5	Regency Centers LP Sr Nt 3.600% 02/01/.....		04/18/2019.....	Wells Fargo Securities LLC.....		1,889,641	1,900,000	15,580	2FE.....
	780153	AW 2	Royal Caribbean Cruises Ltd Sr Nt 3.70.....		04/04/2019.....	Citigroup.....		11,516,640	12,000,000	28,367	2FE.....
	817565	CE 2	Service Corp Intl Sr Nt 5.125% 06/01/2.....		05/14/2019.....	Various.....		11,873,125	11,850,000		3FE.....
	82967N	BE 7	Sirius XM Radio Inc Sr Nt 4.625% 07/15.....		06/26/2019.....	Various.....		4,608,425	4,590,000		3FE.....
	84861T	AD 0	Spirit Realty LP Sr Nt 4.000% 07/15/29.....		06/25/2019.....	Various.....		7,152,566	7,130,000		2FE.....
	858912	AF 5	Stericycle Inc Sr Nt 5.375% 07/15/24.....		06/27/2019.....	Bank of America BISD Dealer.....		17,091,773	16,977,000	1,784	3FE.....
	863667	AQ 4	Stryker Corp Sr Nt 3.650% 03/07/28.....		05/07/2019.....	Various.....		9,233,172	9,000,000	47,815	2FE.....
	87612B	BG 6	Targa Resources Partners Sr Nt 5.000%.....		05/15/2019.....	Goldman Sachs & Company.....		6,556,187	6,700,000	112,694	3FE.....
	89236T	FX 8	Toyota Motor Credit Corp Sr Nt MTN 2.6.....		04/09/2019.....	Citigroup.....		4,996,850	5,000,000		1FE.....
	90265E	AM 2	UDR INC Sr MTN 3.500% 07/01/27.....		04/30/2019.....	Wells Fargo Securities LLC.....		2,474,700	2,500,000	29,410	2FE.....
	90265E	AN 0	UDR Inc Sr Nt 3.500% 01/15/28.....		04/11/2019.....	Suntrust Robinson Humprey Inc.....		1,794,504	1,825,000	15,969	2FE.....
	90291J	AW 7	UBS Commerical Mtg Tr CMBS 2018-C9 Cl A4.....		04/03/2019.....	UBS Financial Services Inc.....		5,126,404	4,830,000	2,209	1FM.....
	90931C	AA 6	United Air Lines LBASS PTC Ser 2019-1 Cl.....		05/22/2019.....	Various.....		18,598,799	17,950,000	191,551	1FE.....
	94106L	BF 5	Waste Management Inc Sr Nt 2.950% 06/1.....		05/14/2019.....	Credit Suisse Securities LLC.....		1,999,880	2,000,000		2FE.....
	94106L	BH 1	Waste Management Inc Sr Nt 3.200% 06/1.....		05/14/2019.....	Goldman Sachs & Company.....		12,496,625	12,500,000		2FE.....
	N6587*	AA 1	Alliance Automotive Netherland Sr Nt Ser.....		05/28/2019.....	JP Morgan Securities LLC.....		7,812,000	7,812,000		2Z.....
	N6587*	AB 9	Alliance Automotive Netherland Sr Nt Ser.....		05/28/2019.....	JP Morgan Securities LLC.....		11,160,000	11,160,000		2Z.....
	941053	AJ 9	Waste Connections Inc Sr Nt 3.500% 05/.....	A.....	04/22/2019.....	Various.....		19,434,645	19,500,000	3,500	2FE.....
	00973R	AD 5	Aker BP ASA Sr Nt 4.750% 06/15/24.....	D.....	06/12/2019.....	Various.....		7,915,325	7,870,000		3FE.....
	067316	AF 6	Bacardi LTD Sr Nt 4.700% 05/15/28.....	D.....	05/29/2019.....	Barclays Capital Inc.....		27,147,298	26,300,000	47,587	2FE.....
	000000	00 0	First State DH SAS (Project Ki Sr Secure.....	B.....	04/05/2019.....	Direct.....		26,021,120	26,021,120		2Z.....
	404280	BK 4	HSBC Holdings PLC Sr Nt Fix to Flt 4.0.....	D.....	04/11/2019.....	Barclays Capital Inc.....		1,835,892	1,800,000	6,466	1FE.....
	404280	BT 5	HSBC Holdings PLC Sr Nt 4.583% 06/19/2.....	C.....	04/17/2019.....	Citigroup.....		3,710,980	3,500,000	54,805	1FE.....
	404280	CC 1	HSBC Holdings PLC Sr Nt 3.973% 05/22/3.....	D.....	05/23/2019.....	Various.....		29,376,420	29,400,000	5,960	1FE.....
	44962L	AH 0	IHS Markit Ltd Sr Nt 3.625% 05/01/24.....	D.....	04/03/2019.....	Citigroup.....		1,993,720	2,000,000		2FE.....
	92857W	BJ 8	Vodafone Group PLC Sr Nt 4.125% 05/30/.....	D.....	06/03/2019.....	Morgan Stanley & Co LLC.....		19,740,167	19,000,000	9,258	2FE.....
	92857W	BK 5	Vodafone Group PLC Sr Nt 4.375% 05/30/.....	D.....	06/19/2019.....	Various.....		19,513,148	18,500,000	33,644	2FE.....
	G2616#	AS 0	DCC plc Sr Nt Ser A 4.550% 04/04/26.....	D.....	04/04/2019.....	JP Morgan Securities LLC.....		12,000,000	12,000,000		2Z.....
	G4588#	BQ 3	Intermediate Capital Group Plc Sr Nt 4.....	D.....	04/24/2019.....	Citigroup.....		10,000,000	10,000,000		2Z.....
	Q5601@	AA 0	LLITST Finance Pty Ltd Sr Nt 4.300% 04.....	D.....	04/09/2019.....	National Australia Bank.....		7,000,000	7,000,000		2FE.....
	Q6235#	AT 9	Mirvac Group Fin Ltd Sr Nt 4.080% 09/1.....	D.....	06/18/2019.....	RBC Capital Markets LLC.....		10,000,000	10,000,000		1Z.....
	Q9194*	AL 3	Transurban Queensland Fin Pty Sr Sec Nt.....	D.....	05/15/2019.....	Scotia Capital.....		26,000,000	26,000,000		2FE.....

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
3899999.	Total - Bonds - Industrial and Miscellaneous.....						1,399,602,232	1,380,927,232	4,214,438	XXX.....
Bonds - Bank Loans										
000000	00	0		06/26/2019.....	Tax Free Exchange.....		9,574	9,747	4	4FE.....
000000	00	0		06/17/2019.....	Direct.....		24,967	25,093		3FE.....
000000	00	0		06/14/2019.....	Direct.....		8,322	8,364		3FE.....
000000	00	0		06/14/2019.....	Direct.....		27,742	27,881		3FE.....
000000	00	0		04/26/2019.....	Direct.....		16,650	16,733		3FE.....
000000	00	0		04/10/2019.....	Direct.....		55,775	55,762		3FE.....
000000	00	0		06/10/2019.....	Direct.....		19,419	19,517		3FE.....
000000	00	0		06/28/2019.....	Tax Free Exchange.....		552,049	555,089	32	3FE.....
000000	00	0		06/11/2019.....	Direct.....		6,011	6,041		3FE.....
000000	00	0		05/07/2019.....	Direct.....		10,172	10,223		3FE.....
000000	00	0		05/10/2019.....	Direct.....		10,172	10,223		3FE.....
000000	00	0		04/30/2019.....	Direct.....		50,860	51,115		3FE.....
000000	00	0		04/30/2019.....	Tax Free Exchange.....		115,763	116,626		3FE.....
000000	00	0		05/31/2019.....	Direct.....		72,296	72,659		3FE.....
000000	00	0		05/31/2019.....	Direct.....		106,325	106,877		3FE.....
000000	00	0		05/31/2019.....	Direct.....		32,365	32,528		3FE.....
000000	00	0		05/31/2019.....	Direct.....		39,301	39,498		3FE.....
000000	00	0		05/03/2019.....	Direct.....		11,651	11,710		3FE.....
08579J	AX	0		06/04/2019.....	Credit Suisse Securities LLC.....		1,001,250	1,000,000		3FE.....
22818R	AW	6		06/27/2019.....	Various.....		13,800,610	13,724,639		2FE.....
60367*	AA	9		06/28/2019.....	Tax Free Exchange.....		38,282	38,282		3FE.....
74966U	AP	5		06/24/2019.....	UBS Financial Services Inc.....		1,863,459	1,856,497		2FE.....
81726J	AE	1		05/17/2019.....	Wells Fargo Securities LLC.....		1,846,506	1,835,434		2FE.....
84611@	AF	0		04/29/2019.....	Direct.....		6,578,179	6,712,428		3FE.....
84611@	AG	8		05/31/2019.....	Direct.....		257,344	259,943		3FE.....
88870T	AG	3		05/10/2019.....	Direct.....		4,699,315	4,819,811		4FE.....
68371Y	AJ	2	A.....	06/07/2019.....	Various.....		4,449,822	4,435,922		2FE.....
8299999.	Total - Bonds - Bank Loans.....						35,704,181	35,858,642	36	XXX.....
8399997.	Total - Bonds - Part 3.....						1,559,444,591	1,539,614,691	4,438,843	XXX.....
8399999.	Total - Bonds.....						1,559,444,591	1,539,614,691	4,438,843	XXX.....
Common Stocks - Industrial and Miscellaneous										
31340#	00	1		04/08/2019.....	Direct.....	50,000.000	5,000,000	XXX		U.....
69120#	10	6		06/17/2019.....	Direct.....	188,908.210	2,890,296	XXX		L.....
88642R	10	9		05/28/2019.....	Tax Free Exchange.....	5,384.000	158,881	XXX		L.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....						8,049,177	XXX	0	XXX.....
9799997.	Total - Common Stocks - Part 3.....						8,049,177	XXX	0	XXX.....
9799999.	Total - Common Stocks.....						8,049,177	XXX	0	XXX.....
9899999.	Total - Preferred and Common Stocks.....						8,049,177	XXX	0	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....						1,567,493,768	XXX	4,438,843	XXX.....

(a) For all common stock bearing NAIC market indicator "U" provide the number of such issues:.....1.

SCHEDULE D - PART 4

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

1			2			3	4		5			6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21		22	
																						11	12	13	14	15														
CUSIP Identification			Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)															
Bonds - U.S. Government																																								
36209M	YH	1	GNMA I PTC #476012	6.500%	05/15/28..	..	06/01/2019.	Paydown.....				571	571	566	567			4		4						571					0		16	05/15/2028.	1.....					
911760	LQ	7	Vendee Mtg Tr RMBS REMIC Ser 1998-2				06/01/2019.	Paydown.....				9,559	9,559	9,828	9,607			(49)		(49)						9,559					0		270	06/15/2028.	1.....					
912828	KQ	2	U S Treasury Nt	3.125%	05/15/19.....	..	05/15/2019.	Maturity.....				1,350,000	1,350,000	1,344,938	1,349,783			217		217						1,350,000					0		21,094	05/15/2019.	1.....					
0599999.		Total - Bonds - U.S. Government.....										1,360,130	1,360,130	1,355,332	1,359,957			0		172		0		172		0		0		0		0		21,380	XXX	XXX				
Bonds - U.S. Special Revenue and Special Assessment																																								
3128MJ	3A	6	FHLMC Gold Pool #G08792	3.500%	12/15/4	..	06/01/2019.	Paydown.....				594,428	594,428	612,260	611,888			(17,460)		(17,460)						594,428					0		8,817	12/15/2047.	1.....					
3128S4	BP	1	FHLMC Pool #1Q0046	4.869%	03/15/36.	..	06/01/2019.	Paydown.....				385	385	384	382			3		3						385					0		10	03/15/2036.	1.....					
312905	KJ	0	FHLMC REMIC Ser 1060-X	7.250%	03/15/21	..	06/01/2019.	Paydown.....				1,868	1,868	1,909	1,876			(8)		(8)						1,868					0		56	03/15/2021.	1.....					
312913	ZE	9	FHLMC REMIC Ser 1437-HD	7.000%	12/15/2	..	06/01/2019.	Paydown.....				4,614	4,614	4,733	4,650			(36)		(36)						4,614					0		133	12/15/2022.	1.....					
312915	UF	6	FHLMC REMIC Ser 1504 Z	7.000%	05/15/23	..	06/01/2019.	Paydown.....				1,632	1,632	1,679	1,647			(15)		(15)						1,632					0		48	05/15/2023.	1.....					
3133T2	YE	4	FHLMC REMIC Ser 1643-E	6.500%	05/15/23	..	06/01/2019.	Paydown.....				3,789	3,789	3,868	3,812			(23)		(23)						3,789					0		102	05/15/2023.	1.....					
3133T6	M4	0	FHLMC REMIC Ser 1837-Z	6.500%	04/15/26	..	06/01/2019.	Paydown.....				4,204	4,204	4,334	4,255			(51)		(51)						4,204					0		111	04/15/2026.	1.....					
3133TE	LG	7	FHLMC REMIC Ser 2064 M	6.000%	06/15/28	..	06/01/2019.	Paydown.....				574	574	588	582			(8)		(8)						574					0		14	06/15/2028.	1.....					
3133TK	5S	5	FHLMC REMIC Ser 2136-A	6.000%	03/15/29	..	06/01/2019.	Paydown.....				802	802	752	794			8		8						802					0		20	03/15/2029.	1.....					
31358E	RK	0	FNMA REMIC Ser 1990-72B	9.000%	07/25/2	..	06/01/2019.	Paydown.....				490	490	479	486			4		4						490					0		18	07/25/2020.	1.....					
31358H	GT	6	FNMA REMIC Ser 1991-73A	8.000%	07/25/2	..	06/01/2019.	Paydown.....				1,059	1,059	1,017	1,048			12		12						1,059					0		35	07/25/2021.	1.....					
31358J	HU	8	FNMA REMIC Ser 1991-113 ZE	7.500%	09/2	..	06/01/2019.	Paydown.....				507	507	522	510			(2)		(2)						507					0		16	09/25/2021.	1.....					
31358N	4F	6	FNMA REMIC Ser 1992-123 Z	7.500%	07/25	..	06/01/2019.	Paydown.....				2,417	2,417	2,427	2,413			4		4						2,417					0		78	07/25/2022.	1.....					
313602	3E	2	FNMA REMIC Ser 1989-67D	9.000%	10/25/1	..	06/01/2019.	Paydown.....				80	80	79	79					0						80					0		3	10/25/2019.	1.....					
313602	W4	2	FNMA REMIC Ser 1989-62G	8.600%	10/25/1	..	06/01/2019.	Paydown.....				282	282	271	280			2		2						282					0		10	10/25/2019.	1.....					
313603	GW	6	FNMA REMIC Ser 1989-86E	8.750%	11/25/1	..	06/01/2019.	Paydown.....				125	125	125	125			1		1						125					0		5	11/25/2019.	1.....					
313603	JJ	2	FNMA REMIC Ser 1989-90E	8.700%	12/25/1	..	06/01/2019.	Paydown.....				96	96	105	96					0						96					0		3	12/25/2019.	1.....					
31371H	FZ	6	FNMA Pool #252284	6.500%	01/25/29.....	..	06/01/2019.	Paydown.....				5,830	5,830	5,799	5,801			29		29						5,830					0		141	01/25/2029.	1.....					
31381M	V2	8	FNMA Pool #465133	6.040%	05/25/28.....	..	06/01/2019.	Paydown.....				11,908	11,908	13,508	12,941			(1,034)		(1,034)						11,908					0		300	05/25/2028.	1.....					
31381M	VG	7	FNMA DUS Pool #465115	6.470%	05/25/28	..	06/01/2019.	Paydown.....				4,791	4,791	5,852	5,509			(718)		(718)						4,791					0		129	05/25/2028.	1.....					

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
QE05.1	31381N	FH 1	..	06/01/2019.	Paydown.....		4,930	4,930	5,275	5,130		(200)		(200)		4,930			0	101	11/25/2025.	1.....
	31381N	X9 9		06/01/2019.	Paydown.....		12,884	12,884	15,197	14,434		(1,550)		(1,550)		12,884			0	341	10/25/2028.	1.....
	31381R	QF 4		06/01/2019.	Paydown.....		9,821	9,821	12,028	11,346		(1,525)		(1,525)		9,821			0	287	07/25/2029.	1.....
	31381R	QU 1		06/01/2019.	Paydown.....		9,821	9,821	12,028	11,346		(1,525)		(1,525)		9,821			0	287	07/25/2029.	1.....
	31381R	VU 5		06/01/2019.	Paydown.....		6,110	6,110	7,569	6,967		(857)		(857)		6,110			0	179	07/25/2026.	1.....
	3138L7	PE 0		06/01/2019.	Paydown.....		80,424	80,424	86,506	85,781		(5,358)		(5,358)		80,424			0	1,391	10/25/2044.	1.....
	3138WH	F6 4		06/01/2019.	Paydown.....		3,473,050	3,473,050	3,525,669	3,524,125		(51,075)		(51,075)		3,473,050			0	52,004	06/25/2046.	1.....
	3138WJ	RD 2		06/01/2019.	Paydown.....		2,012,499	2,012,499	2,045,359	2,044,290		(31,791)		(31,791)		2,012,499			0	30,450	01/25/2047.	1.....
	31393C	CQ 4		06/01/2019.	Paydown.....		68,312	68,312	71,429	69,465		(1,153)		(1,153)		68,312			0	1,565	05/25/2033.	1.....
	31393D	TX 9		06/01/2019.	Paydown.....		8,281	8,281	8,281	8,258		23		23		8,281			0	150	06/25/2043.	1.....
	31393E	LF 4		06/01/2019.	Paydown.....		118,253	118,253	115,888	117,677		576		576		118,253			0	1,894	06/25/2043.	1.....
	31394D	VB 3		06/01/2019.	Paydown.....		409,332	409,332	430,822	416,927		(7,595)		(7,595)		409,332			0	9,043	05/25/2035.	1.....
	31394E	LC 0		06/01/2019.	Paydown.....		93,349	93,349	98,016	95,168		(1,819)		(1,819)		93,349			0	2,153	07/25/2035.	1.....
	31394H	ZZ 7		06/01/2019.	Paydown.....		5,914	5,914	6,077	5,968		(54)		(54)		5,914			0	134	09/15/2023.	1.....
	31395K	Z2 2		06/01/2019.	Paydown.....		15,118	15,118	14,922	15,046		72		72		15,118			0	321	01/15/2025.	1.....
	31396F	G3 1		06/01/2019.	Paydown.....		152,571	152,571	158,026	155,661		(3,090)		(3,090)		152,571			0	3,505	11/15/2035.	1.....
	31396V	RY 6		06/01/2019.	Paydown.....		102,035	102,035	106,882	103,867		(1,831)		(1,831)		102,035			0	2,337	04/25/2037.	1.....
	31396X	UC 6		06/01/2019.	Paydown.....		39,679	39,679	40,777	39,945		(266)		(266)		39,679			0	1,119	09/25/2037.	1.....
	31405E	6P 5		06/01/2019.	Paydown.....		5,567	5,567	5,693	5,676		(109)		(109)		5,567			0	120	07/25/2035.	1.....
	31409K	Y3 5		06/01/2019.	Paydown.....		2,178	2,178	2,486	2,340		(162)		(162)		2,178			0	54	07/25/2024.	1.....
	3140GP	JZ 2		06/01/2019.	Paydown.....		735,224	735,224	775,145	774,525		(39,300)		(39,300)		735,224			0	12,559	06/25/2047.	1.....
	3140Q8	3K 9		06/01/2019.	Paydown.....		722,350	722,350	737,022	736,794		(14,445)		(14,445)		722,350			0	12,111	05/25/2048.	1.....
	3140Q9	N2 5		06/01/2019.	Paydown.....		851,124	851,124	884,903	884,774		(33,650)		(33,650)		851,124			0	16,328	08/25/2048.	1.....
	31418C	GD 0		06/01/2019.	Paydown.....		577,239	577,239	581,748	581,610		(4,371)		(4,371)		577,239			0	7,426	02/25/2047.	1.....
	31418C	P5 7		06/01/2019.	Paydown.....		85,003	85,003	85,667	85,644		(641)		(641)		85,003			0	1,101	09/25/2047.	1.....
	31418C	RD 8		06/01/2019.	Paydown.....		825,157	825,157	838,824	838,603		(13,446)		(13,446)		825,157			0	14,022	11/25/2047.	1.....
	31418C	S4 7		06/01/2019.	Paydown.....		2,507,315	2,507,315	2,573,622	2,572,302		(64,987)		(64,987)		2,507,315			0	37,326	12/01/2047.	1.....
	31418C	S5 4		06/01/2019.	Paydown.....		885,923	885,923	912,639	912,091		(26,168)		(26,168)		885,923			0	15,072	01/25/2048.	1.....
	31418C	XN 9		06/01/2019.	Paydown.....		1,044,451	1,044,451	1,058,404	1,058,203		(13,752)		(13,752)		1,044,451			0	18,078	06/25/2048.	1.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
CUSIP Identification																							
462590	JL	5			06/01/2019.	Call	100.0000.....	1,220,000	1,220,000	1,220,000	1,220,000	.....	.....	.....	.....0	.....	.....1,220,000	.....	.....	.....0	33,550	12/01/2025.	1FE.....
626207	YM	0			04/01/2019.	Call	100.0000.....	33,000	33,000	34,343	34,295	.....	.....(2)	.....	.....(2)	.....	.....34,293	.....	.....(1,293)	(1,293)	1,098	04/01/2057.	1FE.....
677555	XD	1			06/01/2019.	Call	100.0000.....	170,000	170,000	170,000	170,000	.....	.....	.....	.....0	.....	.....170,000	.....	.....	.....0	4,709	12/01/2021.	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.							16,926,795	16,926,795	17,301,938	17,267,432	0	(339,343)	0	(339,343)	0	16,928,088	0	(1,293)	(1,293)	290,864	XXX	XXX
Bonds - Industrial and Miscellaneous																							
000759	CR	9			06/01/2019.	Paydown.....		44,044	75,570	75,552	75,498	.....	.....	.....	.....0	.....	.....75,498	.....	.....(31,454)	(31,454)	66	07/15/2033.	4FM.....
000759	CV	0			06/01/2019.	Paydown.....		27,853	69,630	60,377	60,252	.....	.....124	.....	.....124	.....	.....60,377	.....	.....(32,523)	(32,523)	980	09/15/2033.	4FM.....
00184@	AA	4			06/15/2019.	Redemption	100.0000.....	234,703	234,703	234,703	234,703	.....	.....	.....	.....0	.....	.....234,703	.....	.....	.....0	4,405	06/30/2039.	1.....
00253C	HH	3			06/01/2019.	Paydown.....		15,259	15,259	15,253	15,378	.....	.....(119)	.....	.....(119)	.....	.....15,259	.....	.....	.....0	458	04/25/2031.	1FM.....
00253C	HS	9			06/01/2019.	Paydown.....		.....	.....1,028	354	354	.....	.....	.....	.....0	.....	.....354	.....	.....(354)	(354)	30	06/25/2032.	1FM.....
02149H	AW	0			06/01/2019.	Paydown.....		101,314	102,182	86,851	85,950	.....	.....901	.....	.....901	.....	.....86,851	.....	.....14,464	14,464	3,139	03/25/2037.	3FM.....
023771	S4	1			04/15/2019.	Redemption	100.0000.....	397,726	397,726	397,726	397,726	.....	.....	.....	.....0	.....	.....397,726	.....	.....	.....0	7,457	10/15/2025.	2FE.....
02377D	AA	0			04/15/2019.	Redemption	100.0000.....	505,530	505,530	505,530	505,530	.....	.....	.....	.....0	.....	.....505,530	.....	.....	.....0	9,352	10/15/2025.	2FE.....
02660T	ER	0			06/01/2019.	Paydown.....		13,683	13,683	13,542	13,581	.....	.....102	.....	.....102	.....	.....13,683	.....	.....	.....0	224	09/25/2035.	1FM.....
03028P	B*	6			05/15/2019.	Maturity.....		6,000,000	6,000,000	6,000,000	6,000,000	.....	.....	.....	.....0	.....	.....6,000,000	.....	.....	.....0	162,000	05/15/2019.	1.....
03334@	AA	7			06/15/2019.	Redemption	100.0000.....	29,682	29,682	29,682	29,682	.....	.....	.....	.....0	.....	.....29,682	.....	.....	.....0	785	02/15/2025.	1.....
040104	BW	0			06/01/2019.	Paydown.....		11,814	11,814	11,809	12,087	.....	.....(274)	.....	.....(274)	.....	.....11,814	.....	.....	.....0	246	10/25/2033.	1FM.....
04541G	AS	1			06/01/2019.	Paydown.....		21,885	21,885	22,740	22,135	.....	.....(250)	.....	.....(250)	.....	.....21,885	.....	.....	.....0	818	03/21/2029.	1FM.....
05604F	AA	3			06/01/2019.	Paydown.....		386,735	386,735	396,403	390,799	.....	.....(4,064)	.....	.....(4,064)	.....	.....386,735	.....	.....	.....0	4,529	03/10/2033.	1FM.....
05948K	RM	3			05/01/2019.	Paydown.....		3,878	4,688	4,471	4,667	.....	.....7	.....	.....7	.....	.....4,674	.....	.....(796)	(796)	82	06/25/2019.	1FM.....
05948K	XQ	7			06/01/2019.	Paydown.....		837,440	844,958	831,692	817,685	.....	.....14,008	.....	.....14,008	.....	.....831,692	.....	.....5,748	5,748	27,039	03/25/2035.	3FM.....
05948K	XS	3			06/01/2019.	Paydown.....		937,163	945,576	919,832	904,340	.....	.....15,492	.....	.....15,492	.....	.....919,832	.....	.....17,331	17,331	30,258	03/25/2035.	3FM.....
07330N	AL	9			05/10/2019.	Maturity.....		5,000,000	5,000,000	4,995,450	4,999,450	.....	.....550	.....	.....550	.....	.....5,000,000	.....	.....	.....0	36,250	05/10/2019.	1FE.....
07386H	QG	9			06/25/2019.	Paydown.....		239,269	239,269	231,643	234,527	.....	.....4,743	.....	.....4,743	.....	.....239,269	.....	.....	.....0	2,982	01/25/2035.	1FM.....
097023	BU	8			05/22/2019.	Various.....		13,556,116	14,000,000	13,677,720	13,730,905	.....	.....10,283	.....	.....10,283	.....	.....13,741,187	.....	.....(185,071)	(185,071)	270,698	03/01/2027.	1FE.....
097023	CD	5			05/22/2019.	Barclays Capital Inc.....		4,737,935	4,750,000	4,678,418	.....	.....	.....1,598	.....	.....1,598	.....	.....4,680,016	.....	.....57,919	57,919	41,800	03/01/2029.	1FE.....
105667	AB	5			06/25/2019.	Paydown.....		142,758	142,758	81,117	78,895	.....	.....63,863	.....	.....63,863	.....	.....142,758	.....	.....	.....0	2,000	07/25/2036.	1FM.....
12489W	NP	5			06/01/2019.	Paydown.....		20,924	20,924	20,924	20,891	.....	.....33	.....	.....33	.....	.....20,924	.....	.....	.....0	295	07/25/2035.	1FM.....
12519@	AA	5			06/30/2019.	Redemption	100.0000.....	981,807	981,807	981,807	981,807	.....	.....	.....	.....0	.....	.....981,807	.....	.....	.....0	20,667	06/30/2041.	2.....

SCHEDULE D - PART 4

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

QE053

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW 7.8		..	06/10/2019.	Redemption 100.0000.....		62,864	62,864	62,864	62,864				0		62,864			0	2,063	10/10/2031.	2.....
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01		..	06/10/2019.	Redemption 100.0000.....		63,267	63,267	80,422	76,276		(13,009)		(13,009)		63,267			0	2,009	01/10/2032.	2FE.....
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1		..	06/10/2019.	Redemption 100.0000.....		41,588	41,588	41,588	41,588				0		41,588			0	816	01/10/2036.	2FE.....
12667F 4S 1	Countrywide Alternative Ln Tr RMBS Ser 2		..	06/01/2019.	Paydown.....		101,120	106,875	102,911	101,387		1,523		1,523		102,911		(1,790)	(1,790)	2,998	04/25/2035.	2FM.....
12667G FD 0	Countrywide Alternative Ln Tr RMBS Ser 2		..	06/01/2019.	Paydown.....		20,050	20,050	20,179	20,064		(14)		(14)		20,050			0	471	05/25/2035.	1FM.....
12668B RZ 8	CWMB5 Inc RMBS Ser 2006-6CB CI 1A4 5.5		..	06/01/2019.	Paydown.....		30,603	33,117	28,425	27,925		500		500		28,425		2,178	2,178	927	05/25/2036.	1FM.....
126694 E9 5	CWHL Inc RMBS Ser 2006-OA4 CI A1 3.469		..	06/01/2019.	Paydown.....		114,955	114,955	61,653	67,590		53,302	5,937	47,365		114,955			0	1,509	04/25/2046.	2FM.....
12714# AC 2	CBA Small Balance Comm Mtg Tr LBASS Frnc		..	06/15/2019.	Redemption 100.0000.....		126,739	126,739	126,739					0		126,739			0	424	06/15/2035.	1Z.....
149837 AA 4	CED Upton County Solar LLC Sr Sec Nt 4		..	06/25/2019.	Paydown.....		4,508	4,378	1,740	1,740				0		1,740		2,768	2,768	58	06/25/2038.	5FE.....
15005# AA 7	Centex Home Equity Loan Tr RMBS Ser 2001		..	06/30/2019.	Redemption 100.0000.....		235,687	235,687	235,687	235,687				0		235,687			0	5,244	06/30/2042.	2.....
152314 DP 2	Chevy Chase Mtg Funding Corp RMBS Ser 20		..	06/01/2019.	Paydown.....		8,706	8,706	8,705	8,689		17		17		8,706			0	239	07/25/2032.	4FM.....
16678R DU 8	Citigroup Inc Sr Nt 8.500% 05/22/19.....		..	06/25/2019.	Paydown.....		20,080	20,080	19,678	19,750		330		330		20,080			0	195	07/25/2036.	1FM.....
172967 EV 9	Citifinancial Mtg Sec Inc RMBS Ser 2004-..		..	05/22/2019.	Maturity.....		10,000,000	10,000,000	12,312,200	10,131,532		(131,532)		(131,532)		10,000,000			0	425,000	05/22/2019.	1FE.....
17306U CE 6	Coca-Cola Bottling Co Cons Nt 7.000% 0		..	06/01/2019.	Paydown.....		4,412	4,412	4,412	4,407		5		5		4,412			0	76	04/25/2034.	1FM.....
17307G MC 9	Cox Tower II PTC CTL 5.409% 01/02/40.		..	06/25/2019.	Paydown.....		23,702	23,702	23,728	23,720		(18)		(18)		23,702			0	325	12/25/2034.	1FM.....
191098 AJ 1	Credit Accept Auto Loan Tr LBASS Ser 201		..	04/15/2019.	Maturity.....		13,250,000	13,250,000	15,247,703	13,332,789		(82,789)		(82,789)		13,250,000			0	463,750	04/15/2019.	2FE.....
22357@ AA 9	CS First Boston Mtg Sec Corp RMBS Ser 20		..	06/02/2019.	Redemption 100.0000.....		29,794	29,794	29,794	29,794				0		29,794			0	672	01/02/2040.	2.....
22534M AA 8	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS		..	04/15/2019.	Paydown.....		37,153	37,153	37,355	37,181		(28)		(28)		37,153			0	300	11/15/2023.	1FE.....
225458 XJ 2	Deutsche Mtg Sec Inc RMBS Ser 2005-4 C		..	06/01/2019.	Paydown.....		27,361	27,361	26,831	27,005		357		357		27,361			0	308	07/25/2035.	1FM.....
22964* AC 2	DCP Midstream Operating Sr Nt 2.700% 0		..	06/30/2019.	Redemption 100.0000.....		174,857	174,857	174,857	173,884		974		974		174,857			0	3,906	03/31/2041.	2FE.....
23311V AE 7	Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI		..	04/01/2019.	Maturity.....		4,000,000	4,000,000	3,976,400	3,998,772		1,228		1,228		4,000,000			0	54,000	04/01/2019.	3FE.....
251510 AW 3	Deutsche Mtg Sec Inc RMBS Ser 2005-..		..	06/01/2019.	Paydown.....		9,223	9,223	9,221	9,216		7		7		9,223			0	241	09/25/2033.	1FM.....
251510 FX 6	Deutsche Mtg Sec Inc RMBS Ser 2005-..		..	06/01/2019.	Paydown.....		32,742	33,220	31,168	31,168				0		31,168		1,574	1,574	678	09/25/2035.	1FM.....
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI		..	06/01/2019.	Paydown.....		5,530	5,530	5,528	5,608		(78)		(78)		5,530			0	132	12/25/2033.	1FM.....
25157F AK 0	Equity One ABS Inc RMBS Ser 2002-1 CI M1		..	06/01/2019.	Paydown.....		66,851	66,851	66,663	66,651		199		199		66,851			0	1,257	06/26/2035.	1FM.....
260543 CC 5	GRMT Mtg Loan Tr RMBS Ser 2001-1A CI A5		..	06/19/2019.	Call 102.7677.....		2,077,963	2,022,000	2,074,835	2,034,266		(2,969)		(2,969)		2,031,296		(9,296)	(9,296)	107,047	11/15/2020.	2FE.....
294754 AS 5	GRMT Mtg Loan Tr RMBS Ser 2001-1A CI A5		..	06/01/2019.	Paydown.....		9,459	9,459	9,459	9,447		12		12		9,459			0	110	08/25/2032.	1FM.....
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A CI A5		..	05/01/2019.	Paydown.....		7,562	7,562	7,563	7,539		24		24		7,562			0	210	07/20/2031.	1FM.....

SCHEDULE D - PART 4

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

QE054

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200	..	06/01/2019.	Paydown.....	5,001	5,001	5,001	4,994	.....	.....7	.....	.....	.....	.....	.....7	.....	.....5,001	.....	.....	.....0	113	04/25/2034.	1FM.....
36242D DE 0	GS Mortgage Securities Corp RMBS Ser 200	..	06/01/2019.	Paydown.....	126,925	126,925	126,921	126,689	.....	.....236	.....	.....	.....	.....	.....236	.....	.....126,925	.....	.....	.....0	2,813	06/25/2034.	1FM.....
38119# AA 2	Golden Spread Elec Cooperative 1st Mtg B	..	05/06/2019.	Redemption 100.0000.....	87,982	87,982	87,982	87,982	.....	.....	.....	.....	.....	.....	.....0	.....	.....87,982	.....	.....	.....0	2,509	05/06/2025.	1FE.....
38218Q AA 8	Goodgreen Trust LBASS Ser 2017-2A CI A	..	06/15/2019.	Paydown.....	988,963	988,963	988,859	988,861	.....	.....102	.....	.....	.....	.....	.....102	.....	.....988,963	.....	.....	.....0	16,549	10/15/2053.	1FE.....
44919* AC 2	I595 Express LLC Sr Nt 3.310% 12/31/31	..	06/30/2019.	Redemption 100.0000.....	148,849	148,849	148,849	148,849	.....	.....	.....	.....	.....	.....	.....0	.....	.....148,849	.....	.....	.....0	2,463	12/31/2031.	1PL.....
45254N GA 9	IMPAC CMB Tr RMBS Ser 2003-11 CI 2A1 3	..	06/25/2019.	Paydown.....	62,767	62,767	61,825	62,215	.....	.....552	.....	.....	.....	.....	.....552	.....	.....62,767	.....	.....	.....0	1,043	10/25/2033.	1FM.....
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 CI A2 2.8	..	06/25/2019.	Paydown.....	40,430	40,430	39,578	39,578	.....	.....852	.....	.....	.....	.....	.....852	.....	.....40,430	.....	.....	.....0	541	08/25/2035.	1FM.....
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser	..	06/01/2019.	Paydown.....	6,461	6,461	6,461	6,453	.....	.....8	.....	.....	.....	.....	.....8	.....	.....6,461	.....	.....	.....0	104	08/25/2034.	1FM.....
45254T TN 4	IMPAC Secd Assets CMN Owner Tr RMBS Ser	..	06/25/2019.	Paydown.....	672,841	672,841	672,841	672,841	.....	.....	.....	.....	.....	.....	.....0	.....	.....672,841	.....	.....	.....0	8,289	05/25/2036.	1FM.....
466247 MU 4	JP Morgan Mtg Tr RMBS Ser 2005-S1 CI 2A3	..	06/01/2019.	Paydown.....	25,098	25,098	25,306	25,138	.....	.....(40)	.....	.....	.....	.....	.....(40)	.....	.....25,098	.....	.....	.....0	538	01/25/2035.	1FM.....
46625H HL 7	JPMorgan Chase & Co Sr Nt 6.300% 04/23	..	04/23/2019.	Maturity.....	12,000,000	12,000,000	13,099,440	12,046,250	.....	.....(46,250)	.....	.....	.....	.....	.....(46,250)	.....	.....12,000,000	.....	.....	.....0	378,000	04/23/2019.	1FE.....
46640J AS 6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2	..	06/01/2019.	Paydown.....	100,072	100,072	103,395	101,172	.....	.....(1,100)	.....	.....	.....	.....	.....(1,100)	.....	.....100,072	.....	.....	.....0	1,584	01/15/2046.	1FM.....
50026* AA 3	Kohls Corp CTL Shelby MI 7.600% 12/15/	..	06/15/2019.	Redemption 100.0000.....	18,349	18,349	19,385	18,597	.....	.....(248)	.....	.....	.....	.....	.....(248)	.....	.....18,349	.....	.....	.....0	582	12/15/2022.	2.....
50180L AD 2	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 CI A	..	06/11/2019.	Paydown.....	84,406	84,406	81,455	83,888	.....	.....518	.....	.....	.....	.....	.....518	.....	.....84,406	.....	.....	.....0	2,210	04/15/2041.	1FM.....
513075 BM 2	Lamar Media Corp Sr Nt 5.750% 02/01/26	..	05/07/2019.	Tax Free Exchange.....	4,960,171	4,850,000	4,965,563	.....	.....	.....(5,392)	.....	.....	.....	.....	.....(5,392)	.....	.....4,960,171	.....	.....	.....0	74,367	02/01/2026.	3FE.....
52518R CD 6	Lehman Structured Sec Corp RMBS Ser 2005	..	06/26/2019.	Paydown.....	8,303	10,619	5,194	5,194	.....	.....	.....	.....	.....	.....	.....0	.....	.....5,194	.....	.....3,109	3,109	117	09/26/2045.	4FM.....
576434 A2 0	Master Asset Securitization Tr RMBS Ser..	..	06/01/2019.	Paydown.....	24,462	24,462	24,707	24,550	.....	.....(88)	.....	.....	.....	.....	.....(88)	.....	.....24,462	.....	.....	.....0	461	01/25/2035.	4FM.....
576434 J5 4	Master Asset Securitization Tr RMBS Ser..	..	06/01/2019.	Paydown.....	77,973	77,973	79,362	78,467	.....	.....(494)	.....	.....	.....	.....	.....(494)	.....	.....77,973	.....	.....	.....0	1,696	03/25/2035.	1FM.....
576434 N2 6	Master Asset Securitization Tr RMBS Ser..	..	06/01/2019.	Paydown.....	17,787	17,787	17,488	17,593	.....	.....194	.....	.....	.....	.....	.....194	.....	.....17,787	.....	.....	.....0	432	04/25/2035.	2FM.....
576434 UH 5	Master Asset Securitization Tr RMBS Ser..	..	06/01/2019.	Paydown.....	2,199	2,199	2,199	2,199	.....	.....	.....	.....	.....	.....	.....0	.....	.....2,199	.....	.....	.....0	49	08/25/2034.	1FM.....
576434 WD 2	Master Asset Securitization Tr RMBS Ser..	..	06/01/2019.	Paydown.....	11,092	11,092	11,179	11,069	.....	.....23	.....	.....	.....	.....	.....23	.....	.....11,092	.....	.....	.....0	266	09/25/2034.	1FM.....
57643M JM 7	Master Asset Securitization Tr RMBS Ser..	..	06/01/2019.	Paydown.....	37,397	37,397	36,696	36,941	.....	.....457	.....	.....	.....	.....	.....457	.....	.....37,397	.....	.....	.....0	908	12/25/2034.	1FM.....
589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200	..	06/01/2019.	Paydown.....	27,243	27,243	27,232	27,328	.....	.....(16)	.....	.....	.....	.....	.....(16)	.....	.....27,312	.....	.....(69)	(69)	707	09/25/2032.	1FM.....
59166E AA 3	Metlife Securitization Trust RMBS Ser 20...	..	06/01/2019.	Paydown.....	37,538	37,538	38,073	.....	.....	.....(534)	.....	.....	.....	.....	.....(534)	.....	.....37,538	.....	.....	.....0	192	04/25/2058.	1FE.....
59549W AB 9	Mid State Tr LBASS Ser 11 CI M1 5.598%	..	06/15/2019.	Paydown.....	14,243	14,243	14,243	14,243	.....	.....	.....	.....	.....	.....	.....0	.....	.....14,243	.....	.....	.....0	339	07/15/2038.	2FE.....
61763B AS 3	Morgan Stanley BAML Tr CMBS Ser 2013-C13	..	06/01/2019.	Paydown.....	137,558	137,558	141,684	138,855	.....	.....(1,297)	.....	.....	.....	.....	.....(1,297)	.....	.....137,558	.....	.....	.....0	2,075	11/15/2046.	1FM.....
63080# AA 5	NARA Caves Lease Tr CTL 5.300% 09/15/2	..	06/15/2019.	Call 100.0000.....	86,457	86,457	86,457	86,457	.....	.....	.....	.....	.....	.....	.....0	.....	.....86,457	.....	.....	.....0	1,910	09/15/2028.	1.....
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2	..	06/01/2019.	Paydown.....	5,342	5,342	5,341	5,147	.....	.....195	.....	.....	.....	.....	.....195	.....	.....5,342	.....	.....	.....0	132	11/25/2033.	1FM.....

SCHEDULE D - PART 4

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

QE05.5

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
64352V KU 4	New Century Home Equity Ln Tr RMBS Ser 2			..	06/25/2019.	Paydown.....		965,804	965,804	714,063	869,661		96,143		96,143		965,804			0	12,535	06/25/2035.	1FM.....
653240 AA 9	Newtown CTL Ser 2002 6.082% 05/15/23			..	06/15/2019.	Redemption 100.0000.....		41,867	41,867	41,866	41,867				0		41,867			0	1,062	05/15/2023.	1.....
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1			..	06/01/2019.	Paydown.....		1,005	1,005	1,005	1,004		1		1		1,005			0	20	03/25/2034.	1FM.....
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2			..	06/01/2019.	Paydown.....		5,884	5,884	5,837	5,847		36		36		5,884			0	132	07/25/2034.	1FM.....
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3			..	06/01/2019.	Paydown.....		885	885	885	884		2		2		885			0	21	10/25/2034.	1FM.....
73019# AD 4	PNC Equip Finc LLC LBASS Priv PI Nt Ser			..	05/15/2019.	Redemption 100.0000.....		133,339	133,339	133,339	133,339				0		133,339			0	2,033	11/15/2027.	1.....
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt			..	06/24/2019.	Paydown.....		35,899	35,899	1,993	2,021		33,879		33,879		35,899			0	939	03/23/2035.	4FE.....
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt			..	05/31/2019.	Paydown.....					(3,134)		3,134		3,134					0	57	03/23/2035.	5FE.....
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-			..	06/24/2019.	Paydown.....		104,757	104,757	71,104	76,831		27,926		27,926		104,757			0	1,905	03/22/2038.	1FE.....
74922P AC 8	Residential Accredit Loans Inc RMBS Ser...			..	06/25/2019.	Paydown.....		35,589	39,450	26,397	26,397				0		26,397		9,192	9,192	386	02/25/2037.	1FM.....
75405W AE 2	Residential Asset Secs Corp RMBS Ser 200			..	06/25/2019.	Paydown.....		1,229,283	1,229,283	1,092,525	1,193,844		5,893		5,893		1,199,737		29,546	29,546	16,990	11/25/2035.	1FM.....
76110W MC 7	Residential Asset Secs Corp RMBS Ser 200			..	06/01/2019.	Paydown.....		5,257	5,257	5,256	5,245		11		11		5,257			0	134	09/25/2031.	1FM.....
76110W MF 0	Residential Asset Secs Corp RMBS Ser 200			..	06/01/2019.	Paydown.....			19,186	10,200	8,944	1,256			1,256		10,200		(10,200)	(10,200)	499	09/25/2031.	6FM.....
76112B SN 1	Residential Asset Mtg Products RMBS Ser			..	04/01/2019.	Paydown.....		10,454	10,454	9,961	10,325		129		129		10,454			0	183	09/25/2034.	1FM.....
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A			..	06/01/2019.	Paydown.....		2,778	3,962	3,609	3,609				0		3,609		(831)	(831)	99	05/25/2037.	4FM.....
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2			..	06/01/2019.	Redemption 100.0000.....		27,183	27,183	28,425	27,560		(376)		(376)		27,183			0	781	11/01/2026.	2.....
805564 PB 1	Saxon Asset Securities Tr RMBS Ser 2003-			..	06/01/2019.	Paydown.....		4,325	4,325	4,325	4,325				0		4,325			0	83	12/25/2033.	1FM.....
81441P BZ 3	Security Natl Mtg Loan Tr RMBS Ser 2004-			..	06/01/2019.	Paydown.....		17,034	17,034	17,034	17,034				0		17,034			0	401	11/25/2034.	1FM.....
85915# AE 1	Stericycle Inc Sr Nt Ser B 4.470% 10/1/...			..	06/14/2019.	Redemption 102.6025.....		10,260,249	10,000,000	10,000,000	10,000,000		260,249		260,249		10,260,249			0	256,625	10/15/2020.	2.....
863579 CD 8	2004			..	06/01/2019.	Paydown.....		18,732	18,732	18,893	18,827		(2)		(2)		18,826		(93)	(93)	350	10/25/2034.	1FM.....
86359B ZG 9	2004			..	06/01/2019.	Paydown.....		37,943	37,943	37,931	37,876		67		67		37,943			0	943	09/25/2034.	1FM.....
86359D FQ 5	2005			..	06/01/2019.	Paydown.....		30,347	30,347	30,674	30,421		(73)		(73)		30,347			0	713	06/25/2035.	3FM.....
86359D GQ 4	2005			..	06/01/2019.	Paydown.....		895	895	897	894				0		894		1	1	20	12/25/2034.	3FM.....
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt			..	06/30/2019.	Redemption 100.0000.....		42,262	42,262	42,262	42,262				0		42,262			0	1,294	03/30/2023.	2FE.....
887315 BN 8	Time Warner Companies Inc Co Gtd Nt 6.			..	06/05/2019.	Tax Free Exchange.....		2,668,076	2,325,000	2,795,162	2,679,517		(11,442)		(11,442)		2,668,076			0	85,573	05/15/2029.	2FE.....
887317 AE 5	Time Warner Inc Co Gtd Nt 6.200% 03/15			..	06/05/2019.	Tax Free Exchange.....		10,256,131	10,000,000	10,298,900	10,258,765		(2,634)		(2,634)		10,256,131			0	447,778	03/15/2040.	2FE.....
887317 AS 4	Time Warner Inc Sr Nt 5.350% 12/15/43..			..	06/05/2019.	Tax Free Exchange.....		4,145,900	4,000,000	4,159,640	4,147,170		(1,271)		(1,271)		4,145,900			0	101,056	12/15/2043.	2FE.....
887317 AW 5	Time Warner Inc Sr Nt 3.600% 07/15/25..			..	06/05/2019.	Tax Free Exchange.....		22,736,463	23,000,000	22,606,700	22,720,180		16,283		16,283		22,736,463			0	736,000	07/15/2025.	2FE.....
887317 AX 3	Time Warner Inc Sr Nt 4.850% 07/15/45..			..	06/05/2019.	Tax Free Exchange.....		988,178	1,000,000	987,280	988,083		95		95		988,178			0	43,111	07/15/2045.	2FE.....
889184 AA 5	Toledo Hospital/The Sr Nt 4.982% 11/15.			..	06/26/2019.	Citigroup.....		10,791,990	11,000,000	11,000,000	11,000,000				0		11,000,000		(208,010)	(208,010)	339,468	11/15/2045.	2FE.....
89173F AA 8	Towd Point Mortgage Tr RMBS Ser 2017-1 C			..	06/01/2019.	Paydown.....		305,413	305,413	299,782			5,631		5,631		305,413			0	2,133	10/25/2056.	1FM.....

SCHEDULE D - PART 4

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

QE05.6

1			2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22		
														11	12	13	14	15									
CUSIP Identification			Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)		
90933J	AA	9	United Airlines LBASS Ser 2016-2 B PTT...	..	04/07/2019.	Redemption	100.0000.....	.....	.....599,537	599,537	599,537	599,537	599,537	.....	.....	.....	.....0	.....	.....599,537	.....	.....	.....0	10,942	10/07/2025.	2FE.....		
91740#	AA	8	United States of America BIA-2 CTL Alber.	..	06/15/2019.	Redemption	100.0000.....	.....	.....15,788	15,788	15,788	15,788	15,788	.....	.....	.....	.....0	.....	.....15,788	.....	.....	.....0	379	10/15/2025.	1.....		
91741@	AA	9	US Govt Ft Collins Tr GSA CTL APHIS Ls.	..	06/15/2019.	Redemption	100.0000.....	.....	.....60,801	60,801	60,801	60,801	60,801	.....	.....	.....	.....0	.....	.....60,801	.....	.....	.....0	1,369	12/15/2026.	1.....		
91838*	AA	5	VA Springfield CTL Ls Fin Tr 3.880% 06..	..	06/21/2019.	Redemption	100.0000.....	.....	.....146,225	146,225	146,225	146,225	146,225	.....	.....	.....	.....0	.....	.....146,225	.....	.....	.....0	2,365	06/21/2038.	1.....		
92922F	EB	0	Washington Mutual Mtg RMBS Ser 2003-AR10	..	06/01/2019.	Paydown.....	.....	.....	.....18,653	18,653	18,377	18,491	18,491	.....	.....162	.....	.....162	.....	.....18,653	.....	.....	.....0	351	10/25/2033.	1FM.....		
93934F	CM	2	Washington Mutual MSC Mtg PT RMBS Ser 20	..	06/01/2019.	Paydown.....	.....	.....	.....576	942	949	919	919	.....	.....27	.....	.....27	.....	.....946	.....	.....(370)	(370)	26	10/25/2035.	3FM.....		
94978#	AU	1	Wells Fargo Bank Northwest NA CTL MWRA L	..	06/15/2019.	Redemption	100.0000.....	.....	.....11,281	11,281	11,812	11,578	11,578	.....	.....(297)	.....	.....(297)	.....	.....11,281	.....	.....	.....0	348	05/15/2032.	1.....		
94978#	BC	0	Wells Fargo Bank Northwest NA CTL 6.59	..	06/01/2019.	Redemption	100.0000.....	.....	.....25,053	25,053	25,053	25,053	25,053	.....	.....	.....	.....0	.....	.....25,053	.....	.....	.....0	689	11/01/2022.	2.....		
94983B	AM	1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	..	06/01/2019.	Paydown.....	.....	.....	.....32,130	32,130	30,544	30,900	30,900	.....	.....1,230	.....	.....1,230	.....	.....32,130	.....	.....	.....0	737	04/25/2036.	1FM.....		
96188#	AA	6	WETT Holdings LLC Sr Sec Nt 4.310% 12/	..	06/30/2019.	Redemption	100.0000.....	.....	.....66,667	66,667	66,667	66,667	66,667	.....	.....	.....	.....0	.....	.....66,667	.....	.....	.....0	1,437	12/18/2024.	2FE.....		
96928#	AC	7	William Blair CTL CTL PTC Ser 2004-1 7.	..	06/25/2019.	Redemption	100.0000.....	.....	.....111,917	111,917	128,320	114,069	114,069	.....	.....(2,152)	.....	.....(2,152)	.....	.....111,917	.....	.....	.....0	2,593	01/25/2020.	2.....		
11042T	AA	1	British Airways Plc PTC 3.800% 09/20/3..	C	06/20/2019.	Redemption	100.0000.....	.....	.....113,709	113,709	113,709	113,709	113,709	.....	.....	.....	.....0	.....	.....113,709	.....	.....	.....0	2,160	06/20/2031.	1FE.....		
N6777#	AG	4	Overseas Assistance Fin BV Sr Nt 5.000.	D	04/30/2019.	Redemption	100.0000.....	.....	.....666,667	666,667	666,667	666,667	666,667	.....	.....	.....	.....0	.....	.....666,667	.....	.....	.....0	1,369	03/30/2024.	3FE.....		
N6777#	AG	4	Overseas Assistance Fin BV Sr Nt 5.000.	D	04/30/2019.	Redemption	100.0000.....	.....	.....(666,655)	(666,655)	(666,655)	(666,655)	(666,655)	.....	.....	.....	.....0	.....	.....(666,655)	.....	.....	.....0	(8,333)	03/30/2024.	3PL.....		
R8047#	AA	3	Solveig Gas Norway AS Spr Priv LI 4.000% 1	D	06/30/2019.	Redemption	100.0000.....	.....	.....110,700	110,700	110,700	110,700	110,700	.....	.....	.....	.....0	.....	.....110,700	.....	.....	.....0	2,214	12/30/2027.	2FE.....		
3899999.			Total - Bonds - Industrial and Miscellaneous.....								150,867,174	150,762,472	155,799,059	140,728,978	1,256	315,374	5,937	310,693	0	151,148,242	0	(337,027)	(337,027)	4,274,484	XXX	XXX	
Bonds - Bank Loans																											
000000	00	0	Ankura Consulting Group LLC 1st Lien Ter	..	06/28/2019.	Redemption	100.0000.....	.....	.....9,747	9,747	9,574	.....	.....	.....	.....173	.....	.....173	.....	.....9,747	.....	.....	.....0	5	08/24/2024.	4FE.....		
000000	00	0	Pathway Partners Vet Mgmt LLC New DD Ter	..	06/28/2019.	Tax Free Exchange.....	.....	.....	.....24,968	25,093	24,967	.....	.....	.....	.....	.....	.....0	.....	.....24,968	.....	.....	.....0	53	10/10/2024.	3FE.....		
000000	00	0	Pathway Partners Vet Mgmt LLC New DD Ter	..	06/28/2019.	Tax Free Exchange.....	.....	.....	.....8,323	8,364	8,322	.....	.....	.....	.....	.....	.....0	.....	.....8,323	.....	.....	.....0	22	10/10/2024.	3FE.....		
000000	00	0	Pathway Partners Vet Mgmt LLC New DD Ter	..	06/28/2019.	Tax Free Exchange.....	.....	.....	.....27,742	27,881	27,742	.....	.....	.....	.....1	.....	.....1	.....	.....27,742	.....	.....	.....0	75	10/10/2024.	3FE.....		
000000	00	0	Pathway Partners Vet Mgmt LLC New DD Ter	..	05/31/2019.	Tax Free Exchange.....	.....	.....	.....16,651	16,733	16,650	.....	.....	.....	.....1	.....	.....1	.....	.....16,651	.....	.....	.....0	114	10/10/2024.	3FE.....		
000000	00	0	Pathway Partners Vet Mgmt LLC New DD Ter	..	06/28/2019.	Redemption	100.0000.....	.....	.....1,527	1,527	1,519	.....	.....	.....	.....8	.....	.....8	.....	.....1,527	.....	.....	.....0	11	10/10/2024.	3FE.....		
000000	00	0	Pathway Partners Vet Mgmt LLC New DD Ter	..	06/28/2019.	Tax Free Exchange.....	.....	.....	.....19,420	19,517	19,419	.....	.....	.....	.....1	.....	.....1	.....	.....19,420	.....	.....	.....0	67	10/10/2024.	3FE.....		
000000	00	0	Pathway Partners Vet Mgmt LLC New DD Ter	..	06/28/2019.	Tax Free Exchange.....	.....	.....	.....6,011	6,041	6,011	.....	.....	.....	.....	.....	.....0	.....	.....6,011	.....	.....	.....0	20	10/10/2024.	3FE.....		
000000	00	0	Pathway Partners Vet Mgmt LLC New DD Ter	..	05/31/2019.	Tax Free Exchange.....	.....	.....	.....10,172	10,223	10,172	.....	.....	.....	.....	.....	.....0	.....	.....10,172	.....	.....	.....0	47	10/10/2024.	3FE.....		
000000	00	0	Pathway Partners Vet Mgmt LLC New DD Ter	..	05/31/2019.	Tax Free Exchange.....	.....	.....	.....10,172	10,223	10,172	.....	.....	.....	.....	.....	.....0	.....	.....10,172	.....	.....	.....0	42	10/10/2024.	3FE.....		

SCHEDULE D - PART 4

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

QE05.7

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
000000 00 0	Pathway Partners Vet Mgmt LLC New Term L		..	04/30/2019.	Tax Free Exchange.....		115,763	116,626	115,751			11		11	.....	.....115,763			0	726	10/10/2024.	3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC New DD Ter		..	05/31/2019.	Tax Free Exchange.....		115,774	116,626	115,763			11		11	.....	.....115,774			0	724	10/10/2024.	3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC New DD Ter		..	05/31/2019.	Tax Free Exchange.....		50,863	51,115	50,860			3		3	.....	.....50,863			0	317	10/10/2024.	3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC New DD Ter		..	06/28/2019.	Tax Free Exchange.....		72,300	72,659	72,296			4		4	.....	.....72,300			0	392	10/10/2024.	3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC New DD Ter		..	06/28/2019.	Tax Free Exchange.....		106,331	106,877	106,325			6		6	.....	.....106,331			0	577	10/10/2024.	3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC New DD Ter		..	06/28/2019.	Tax Free Exchange.....		32,367	32,528	32,365			2		2	.....	.....32,367			0	176	10/10/2024.	3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC New DD Ter		..	06/28/2019.	Tax Free Exchange.....		39,303	39,498	39,301			2		2	.....	.....39,303			0	213	10/10/2024.	3FE.....
000000 00 0	Pathway Partners Vet Mgmt LLC New DD Ter		..	05/31/2019.	Tax Free Exchange.....		11,652	11,710	11,651			1		1	.....	.....11,652			0	64	10/10/2024.	3FE.....
03539# AA 8	Ankura Consulting Group LLC 1st Lien Ter		..	06/26/2019.	Tax Free Exchange.....		9,574	9,747	9,552	9,561		13		13	.....	.....9,574			0	438	08/24/2024.	4FE.....
404122 AX 1	HCA Inc Term Ln B-10 Nt 1 4.330% 03/13		..	06/28/2019.	Redemption 100.0000.....		12,805	12,805	12,805	12,805				0	.....	.....12,805			0	242	03/13/2025.	3FE.....
44989* AA 1	IQNavigator Inc 1st Lien TL Nt 1 8.020.....		..	06/28/2019.	Redemption 100.0000.....		12,313	12,313	12,129	12,138		176		176	.....	.....12,313			0	585	08/20/2024.	4.....
60367* AA 9	Community Brands Incremental DD Term Ln		..	06/28/2019.	Redemption 100.0000.....		3,944	3,944	3,944	2,667				0	.....	.....3,944			0	194	12/02/2022.	3FE.....
60367* AA 9	Community Brands Incremental DD Term Ln		..	06/28/2019.	Tax Free Exchange.....		38,282	38,282	38,282					0	.....	.....38,282			0	633	12/02/2022.	3FE.....
60367* AB 7	Community Brands Incremental Term Ln Nt		..	06/28/2019.	Redemption 100.0000.....		21,016	21,016	20,911	20,924		91		91	.....	.....21,016			0	678	12/02/2022.	3FE.....
70324# AC 2	Pathway Partners Vet Mgmt LLC New Term L		..	06/28/2019.	Redemption 100.0000.....		9,247	9,247	9,155			92		92	.....	.....9,247			0	261	10/10/2024.	3FE.....
70466@ AA 6	Peach State Labs Inc Sr Sec Term Ln Nt 1		..	04/01/2019.	Redemption 100.0000.....		22,243	22,243	22,148	22,182		61		61	.....	.....22,243			0	659	06/30/2020.	3.....
72584D AE 4	Yum Brands New Term Ln Nt 1 4.190% 03/		..	06/28/2019.	Redemption 100.0000.....		7,481	7,481	7,537	7,531		(50)		(50)	.....	.....7,481			0	159	03/29/2025.	3FE.....
74966U AP 5	RPI Finance Trust Term Ln 6 Nt 1 4.474..		..	06/28/2019.	Redemption 100.0000.....		15,796	15,796	15,855			(59)		(59)	.....	.....15,796			0	8	04/17/2023.	2FE.....
78431@ AA 1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1		..	04/01/2019.	Redemption 100.0000.....		2,884	2,884	2,848			36		36	.....	.....2,884			0		12/13/2023.	4FE.....
81726J AE 1	Sensata Technologies New 1st Lien Term L		..	06/28/2019.	Redemption 100.0000.....		26,664	26,664	26,692	12,397		(43)		(43)	.....	.....26,664			0	330	10/14/2021.	2FE.....
88870T AG 3	Tivity Health Inc Term Ln B Nt 1 7.772.....		..	05/31/2019.	Redemption 100.0000.....		49,580	49,580	48,341			1,240		1,240	.....	.....49,580			0	224	03/08/2026.	4FE.....
90347B AH 1	Axalta Coating Systems New Term Ln B Nt		..	06/28/2019.	Redemption 100.0000.....		15,799	15,799	15,922	15,910		(111)		(111)	.....	.....15,799			0	176	06/01/2024.	3FE.....
68371Y AJ 2	Open Text Corp Term Ln Nt 1 4.178% 05/		A	06/28/2019.	Redemption 100.0000.....		11,202	11,202	11,237			(35)		(35)	.....	.....11,202			0	56	05/30/2025.	2FE.....
8299999.	Total - Bonds - Bank Loans.....						937,916	941,991	936,218	116,115	0	1,635	0	1,635	0	937,916	0	0	0	8,288	XXX	XXX
8399997.	Total - Bonds - Part 4.....						170,092,015	169,991,388	175,392,547	159,472,482	1,256	(22,162)	5,937	(26,843)	0	170,374,376	0	(338,320)	(338,320)	..4,595,016	XXX	XXX
8399999.	Total - Bonds.....						170,092,015	169,991,388	175,392,547	159,472,482	1,256	(22,162)	5,937	(26,843)	0	170,374,376	0	(338,320)	(338,320)	..4,595,016	XXX	XXX

Common Stocks - Industrial and Miscellaneous

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
88642R 13 3	Tidewater Inc Warrants (Exp 7/31/42).....			..	05/28/2019.	Tax Free Exchange.....	5,384.000	158,881	XXX	158,881	102,996	55,885	.....	.....	.....55,885	.....	.....158,881	.....	.....	.....0	.....	XXX	U.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....							158,881	XXX	158,881	102,996	55,885	0	0	55,885	0	158,881	0	0	0	0	XXX	XXX
9799997.	Total - Common Stocks - Part 4.....							158,881	XXX	158,881	102,996	55,885	0	0	55,885	0	158,881	0	0	0	0	XXX	XXX
9799999.	Total - Common Stocks.....							158,881	XXX	158,881	102,996	55,885	0	0	55,885	0	158,881	0	0	0	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....							158,881	XXX	158,881	102,996	55,885	0	0	55,885	0	158,881	0	0	0	0	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....							170,250,896	XXX	175,551,428	159,575,478	57,141	(22,162)	5,937	29,042	0	170,533,257	0	(338,320)	(338,320)	.4,595,016	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 1.

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Purchased Options - Hedging Other - Call Options and Warrants																						
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	.....	.....	.....1,049,145	...	1,049,145	875,114	.....	.....	.....	.....	.....	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	.....	.....	.....8,871	...	8,871	7,134	.....	.....	.....	.....	.....	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	.....	.....	.....7,357	...	7,357	4,968	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/03/2020	.....	.....	282.92.....	(0)	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	.....29,109	...	29,109	...19,684	.....	.....	.....	.....	.....	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	.....	.....	.....49,143	...	49,143	...34,161	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....41,544	...	41,544	...21,179	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/26/2019	02/25/2021	26	9,702	367.93.....	.....	...327	.....	.....420	...	420	93	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/15/2019	03/21/2022	1,294	...495,206	382.83.....	12,289	.....	.....	.....13,505	...	13,505	...1,217	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	...915,858	...	...915,858	...416,011	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	02/20/2019	02/18/2022	1,776	...482,100	271.39.....	.....	...22,283	.....	...32,438	...	...32,438	...10,155	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/20/2019	03/02/2022	524	...198,582	378.98.....	5,711	.....	.....	...6,312	...	...6,312	...601	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/09/2020	...18,304	...6,787,598	370.83.....	144,966	.....	.....	...203,271	...	...203,271	...58,305	.....	.....	.....	.....	.....	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	.....	.....	...111,167	...	...111,167	...74,676	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/06/2019	02/28/2020	.....	.....	281.95.....	(0)	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	...26,800	...	...26,800	...18,531	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	05/06/2019	04/29/2022	...8,753	...2,473,793	282.63.....	92,426	.....	.....	...99,264	...	...99,264	...6,839	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2021	...5,675	...1,504,617	265.12.....	35,924	.....	.....	...70,825	...	...70,825	...34,901	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	...228,410	...	...228,410	...144,537	.....	.....	.....	.....	.....	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	.....	.....	...1,684	...	...1,684	...1,466	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	...2,061,327	...	...2,061,327	...997,551	.....	.....	.....	.....	.....	003.....

QE06

SCHEDULE DB - PART A - SECTION 1

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

QE06.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2021	1,693	439,004	259.31.....	14,966	.....	.....28,491	...	28,491	13,525	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	11,841	3,079,717	260.08.....	121,848	.....	.....181,078	...	181,078	118,023	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/19/2019	06/14/2022	13,275	3,671,107	276.55.....	118,808	.....	.....110,857	...	110,857	(7,951)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....56,337	...	56,337	35,529	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/07/2019	02/05/2021	9,829	3,662,093	372.58.....	93,277	.....	.....126,992	...	126,992	33,714	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2019	03/20/2020	24,107	6,330,136	262.59.....	178,147	.....	.....280,964	...	280,964	102,816	.....	.....	.....	.....	.....	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	.....	.....48,926	...	48,926	39,033	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/07/2019	03/04/2022	10,793	3,944,456	365.47.....	169,771	.....	.....210,578	...	210,578	40,807	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....36,848	...	36,848	23,310	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/24/2019	04/09/2020	.....	.....	408.23.....	(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	.....	.....	275.64.....	(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2022	33,324	8,958,558	268.83.....	242,601	.....	.....388,354	...	388,354	145,754	.....	.....	.....	.....	.....	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	.....	.....42,879	...	42,879	20,890	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/16/2019	04/13/2022	19,522	5,195,299	266.13.....	150,707	.....	.....265,074	...	265,074	114,367	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....118,276	...	118,276	65,421	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/16/2019	04/08/2022	616	165,237	268.32.....	4,274	.....	.....7,550	...	7,550	3,276	.....	.....	.....	.....	.....	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 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	.....	.....18,830	...	18,830	10,577	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2019	02/04/2021	653	176,951	270.99.....	7,719	.....	.....11,495	...	11,495	3,776	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....214,118	...	214,118	129,587	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/24/2019	05/22/2020	.....	.....	403.63.....	(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....1,692	...	1,692	1,105	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019	03/02/2021	1,345	366,731	272.65.....	.....	.....14,887	.....	.....21,992	...	21,992	7,105	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019	03/15/2022	9,084	2,521,010	277.53.....	.....	.....100,390	.....	.....128,739	...	128,739	28,349	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/25/2019	04/20/2022	18,482	4,919,351	266.17.....	.....	.....161,163	.....	.....250,944	...	250,944	89,781	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/03/2020	.....	.....	283.93.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	08/22/2018	08/20/2021	16,997	4,531,973	266.64.....	132,573	.....	.....	.....210,639	...	210,639	124,151	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/03/2020	17,146	4,487,763	261.74.....	.....	.....95,331	.....	.....205,248	...	205,248	109,917	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019	03/15/2021	1,286	361,054	280.69.....	.....	.....9,368	.....	.....14,084	...	14,084	4,716	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....183,241	...	183,241	101,694	.....	.....	.....	.....	.....	003.....
3D Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intl Ltd 4PQUHN3JPFGFNF3BB653...	06/21/2019	06/19/2020	.....	.....	630.66.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....290,233	...	290,233	131,556	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....473,096	...	473,096	229,445	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/10/2019	05/08/2020	.....	.....	404.12.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....651,217	...	651,217	290,777	.....	.....	.....	.....	.....	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	.....	.....	.....14,130	...	14,130	12,064	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/19/2019	06/11/2021	14,138	5,342,662	377.89.....	.....	.....150,430	.....	.....154,786	...	154,786	4,356	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....62,689	...	62,689	35,699	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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.....
Basket Rainbow Call 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	.....	.....	.....349,262	...	349,262	220,281	.....	.....	.....	.....	.....	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	.....	.....	.....805,802	...	805,802	571,619	.....	.....	.....	.....	.....	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	.....	.....	.....915,416	...	915,416	655,197	.....	.....	.....	.....	.....	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	.....	.....	.....4,801	...	4,801	4,009	.....	.....	.....	.....	.....	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	.....	.....	.....563,885	...	563,885	427,984	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 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	.....	.....	.....228,741	...	228,741	107,153	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....915,841	...	915,841	430,770	.....	.....	.....	.....	.....	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	.....	.....	.....7,182	...	7,182	5,600	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019	01/21/2022	142	39,055	274.84.....	1,288	.....	.....	.....2,254	...	2,254	966	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....170,756	...	170,756	85,905	.....	.....	.....	.....	.....	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	.....	.....	.....1,368,106	...	1,368,106	743,362	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/27/2019	06/17/2020	.....	.....	410.06.....	(0)	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019	04/15/2021	2,351	660,593	280.96.....	20,730	.....	.....	.....25,473	...	25,473	4,743	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/10/2019	05/01/2020	9,763	3,604,251	369.17.....	70,783	.....	.....	.....119,826	...	119,826	49,043	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/19/2019	06/17/2021	9,261	3,521,399	380.24.....	89,832	.....	.....	.....91,431	...	91,431	1,599	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....44,669	...	44,669	21,425	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/10/2019	05/04/2020	.....	.....	405.13.....	(0)	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019	02/18/2022	22,732	6,303,245	277.29.....	221,430	.....	.....	.....321,603	...	321,603	100,173	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/20/2019	03/19/2021	8,515	3,184,867	374.01.....	81,919	.....	.....	.....105,602	...	105,602	23,683	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/13/2019	05/10/2021	13,209	4,931,612	373.34.....	114,394	.....	.....	.....173,447	...	173,447	59,053	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/05/2019	02/28/2022	1,721	449,467	261.21.....	14,815	.....	.....	.....28,652	...	28,652	13,836	.....	.....	.....	.....	.....	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	.....	.....	.....9,838	...	9,838	6,758	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....203,198	...	203,198	122,665	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....196,104	...	196,104	108,045	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....302,731	...	302,731	128,127	.....	.....	.....	.....	.....	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	.....	.....	.....1,503,265	...	1,503,265	1,050,605	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty 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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	07/25/2018	07/21/2020	960	260,783	271.64.....	4,320	.....	.....	.....7,059	...	7,059	5,000	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/08/2020	15,778	5,861,356	371.5.....	.....	.....120,540	.....	.....169,578	...	169,578	49,038	.....	.....	.....	.....	.....	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	.....	.....	.....48,869	...	48,869	29,559	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....5,822	...	5,822	2,727	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/24/2019	05/22/2020	.....	.....	402.3.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	.....18,821	...	18,821	15,988	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....20,872	...	20,872	13,158	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/15/2019	04/08/2022	...81,240	...30,591,588	376.56.....	.....	.....961,877	.....	.....1,090,020	...	1,090,020	128,143	.....	.....	.....	.....	.....	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	.....	.....	.....93,743	...	93,743	76,511	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....21,417	...	21,417	12,231	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/26/2019	04/23/2021	...26,287	...9,844,590	374.5.....	.....	.....269,970	.....	.....325,250	...	325,250	55,280	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....622,590	...	622,590	301,469	.....	.....	.....	.....	.....	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	.....	.....	.....63,847	...	63,847	40,315	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....7,259	...	7,259	3,929	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	05/06/2019	04/22/2022	7,258	2,041,173	281.23.....	.....	.....81,045	.....	.....88,111	...	88,111	7,066	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/19/2019	06/10/2022	...20,066	...7,618,352	379.66.....	.....	.....268,085	.....	.....246,308	...	246,308	(21,777)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....193,431	...	193,431	94,515	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	05/30/2019	05/06/2022	...17,739	...5,060,433	285.27.....	.....	.....158,463	.....	.....178,385	...	178,385	19,922	.....	.....	.....	.....	.....	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	.....	.....	.....116,974	...	116,974	83,741	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	01/22/2019	01/21/2022	...34,294	...9,399,415	274.08.....	.....	.....321,921	.....	.....595,896	...	595,896	273,974	.....	.....	.....	.....	.....	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	.....	.....	.....19,770	...	19,770	14,547	.....	.....	.....	.....	.....	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	.....	.....	.....825,907	...	825,907	466,513	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 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	.....	.....	.....245,358	...	245,358	111,125	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/20/2019	02/04/2022	289	109,568	379.14.....	.....	.....3,089	.....	.....3,417	...	3,417	328	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....129,343	...	129,343	57,080	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,326,697	...	1,326,697	623,550	.....	.....	.....	.....	.....	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	.....	.....	.....461,066	...	461,066	320,762	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019	04/26/2022	7,175	2,036,602	283.86.....	.....	.....71,700	.....	.....76,996	...	76,996	5,296	.....	.....	.....	.....	.....	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	.....	.....	.....1,319,429	...	1,319,429	675,620	.....	.....	.....	.....	.....	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	.....	.....	.....591,847	...	591,847	425,230	.....	.....	.....	.....	.....	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	.....	.....	.....37,893	...	37,893	29,843	.....	.....	.....	.....	.....	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	.....	.....	.....68,822	...	68,822	52,740	.....	.....	.....	.....	.....	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	.....	.....	.....80,609	...	80,609	48,106	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/26/2019	02/26/2020	.....	.....	402.69.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	.....80,842	...	80,842	57,440	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/23/2019	05/12/2022	23,358	6,277,245	268.74.....	.....	.....206,952	.....	.....283,617	...	283,617	76,665	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....331,019	...	331,019	150,043	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/15/2019	02/12/2021	502	184,824	367.83.....	.....	.....5,819	.....	.....7,995	...	7,995	2,177	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2019	05/06/2022	60,266	...22,542,538	374.05.....	.....	.....775,022	.....	.....894,867	...	894,867	119,845	.....	.....	.....	.....	.....	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	.....	.....	.....230	...	230	180	.....	.....	.....	.....	.....	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	.....	.....	.....324,577	...	324,577	230,068	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....388,359	...	388,359	175,485	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/07/2019	03/04/2022	39,694	...14,800,920	372.88.....	.....	.....497,360	.....	.....601,149	...	601,149	103,789	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.6

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....	.....280,362	...	280,362	211,185	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/30/2019	01/28/2022	...16,727	4,346,559	259.86.....	.....	.....176,298	.....	.....292,977	...	292,977	116,680	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017	05/29/2020	4,699	1,229,585	261.65.....	95,413	.....	.....	.....120,527	...	120,527	77,981	.....	.....	.....	.....	.....	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	.....	.....	.....1,625	...	1,625	1,060	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/20/2019	02/26/2021	412	153,716	373.17.....	.....	.....4,037	.....	.....5,243	...	5,243	1,206	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....400,282	...	400,282	199,344	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,793,205	...	1,793,205	715,571	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/20/2019	06/05/2020	.....	.....	290.46.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/13/2019	05/10/2022	...48,317	...18,023,787	373.03.....	.....	.....584,156	.....	.....744,698	...	744,698	160,542	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....317,330	...	317,330	172,015	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/26/2019	06/11/2021	...3,888	1,457,297	374.85.....	.....	.....53,728	.....	.....48,642	...	48,642	(5,086)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....149,616	...	149,616	97,703	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019	01/21/2022	8,186	2,254,105	275.36.....	.....	.....72,458	.....	.....127,041	...	127,041	54,583	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....2,242,730	...	2,242,730	...1,047,816	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....327,760	...	327,760	152,847	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....2,229,845	...	2,229,845	...1,068,092	.....	.....	.....	.....	.....	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	.....	.....	.....206,723	...	206,723	141,430	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/05/2019	02/28/2022	685	185,685	271.16.....	.....	.....3,643	.....	.....7,219	...	7,219	3,576	.....	.....	.....	.....	.....	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	.....	.....	.....623,092	...	623,092	433,803	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,207,183	...	1,207,183	580,196	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/12/2019	02/11/2022	8,092	2,113,040	261.14.....	.....	.....82,777	.....	.....134,720	...	134,720	51,943	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2022	...74,207	...19,887,366	268.....	.....	.....561,744	.....	.....900,602	...	900,602	338,858	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.7

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/27/2019	06/16/2020	.....	.....	400.81.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/27/2019	06/10/2020	5,783	2,149,927	371.77.....	.....	.....66,909	.....	.....62,946	.....	.....62,946	(3,963)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....143,436	...	143,436	72,686	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/24/2019	05/18/2020	6,206	2,288,029	368.67.....	.....	.....47,229	.....	.....78,033	...	78,033	30,804	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/26/2019	03/06/2020	24,050	8,817,233	366.62.....	.....	.....277,057	.....	.....328,304	.....	.....328,304	51,247	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....734,146	...	734,146	334,584	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,424,709	...	1,424,709	636,605	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/04/2019	03/29/2022	21,063	5,697,804	270.51.....	.....	.....152,919	.....	.....231,742	.....	.....231,742	78,823	.....	.....	.....	.....	.....	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	.....	.....	.....641,162	...	641,162	480,606	.....	.....	.....	.....	.....	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	.....	.....	.....255,370	...	255,370	185,864	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....711,822	.....	.....711,822	341,817	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/26/2019	02/25/2022	438	165,347	377.34.....	.....	.....5,127	.....	.....5,610	.....	.....5,610	483	.....	.....	.....	.....	.....	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	.....	.....	.....232	...	232	213	.....	.....	.....	.....	.....	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	.....	.....	.....10,184	.....	.....10,184	6,689	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/27/2019	06/24/2020	.....	.....	416.55.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/30/2019	01/28/2022	29,543	7,939,440	268.74.....	.....	.....208,870	.....	.....347,413	...	347,413	138,542	.....	.....	.....	.....	.....	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	.....	.....	.....79,321	.....	.....79,321	65,612	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/27/2019	06/12/2020	37,817	...14,126,799	373.56.....	.....	.....404,260	.....	.....376,132	...	376,132	(28,128)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....155,869	...	155,869	74,069	.....	.....	.....	.....	.....	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	.....	.....	.....227,537	...	227,537	130,683	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2019	30,867	8,128,874	263.35.....	155,262	.....	.....	.....365,618	...	365,618	272,978	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....	.....3,404	...	3,404	2,490	.....	.....	.....	.....	.....	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	.....	.....	.....125,219	...	125,219	90,167	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....294,040	...	294,040	127,603	.....	.....	.....	.....	.....	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	.....	.....	.....8,146	...	8,146	6,539	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/04/2019	06/02/2021	5,610	2,092,691	373.01.....	.....	.....55,934	.....	.....75,553	...	75,553	19,619	.....	.....	.....	.....	.....	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	.....	.....	.....7,532	...	7,532	5,698	.....	.....	.....	.....	.....	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	.....	.....	.....104	...	104	92	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/07/2019	02/26/2021	441	162,955	369.27.....	.....	.....4,731	.....	.....6,653	...	6,653	1,922	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/23/2019	04/16/2021	20,774	7,744,314	372.78.....	.....	.....206,498	.....	.....276,034	...	276,034	69,535	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/12/2019	02/11/2022	7,926	2,068,891	261.04.....	.....	.....81,475	.....	.....132,509	...	132,509	51,034	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....257,859	...	257,859	116,841	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....95,324	...	95,324	44,521	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,368,348	...	1,368,348	609,450	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2021	192	49,859	259.29.....	.....	.....1,702	.....	.....3,239	...	3,239	1,537	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/26/2019	03/06/2020	.....	.....	403.2.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	.....4,898	...	4,898	3,120	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/29/2019	03/22/2022	27,677	10,477,420	378.56.....	.....	.....371,149	.....	.....341,968	...	341,968	(29,181)	.....	.....	.....	.....	.....	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	.....	.....	.....62,452	...	62,452	38,233	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....351,352	...	351,352	157,537	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,983	...	1,983	1,370	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/10/2019	01/07/2022	79,026	29,244,989	370.07.....	.....	.....957,000	.....	.....1,298,570	...	1,298,570	341,571	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,365,015	...	1,365,015	656,729	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....	.....1,133,403	...	1,133,403	831,094	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/24/2019	05/14/2020	...10,664	3,916,328	367.24.....	.....	.....87,873	.....	.....144,338	...	144,338	56,465	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....368,836	...	368,836	194,047	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/26/2019	06/24/2022	...39,900	...15,430,581	386.73.....	.....	.....485,984	.....	.....375,067	...	375,067	(110,916)	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/12/2019	02/11/2022	..117,832	..31,585,992	268.06.....	.....	.....884,917	.....	.....1,438,298	...	1,438,298	553,382	.....	.....	.....	.....	.....	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	.....	.....	.....41,946	...	41,946	32,684	.....	.....	.....	.....	.....	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	.....	.....	.....2,417,679	...	2,417,679	..1,689,164	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/20/2019	03/15/2021	...12,141	...4,517,137	372.05.....	.....	.....126,147	.....	.....163,848	...	163,848	37,701	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....417,699	...	417,699	194,074	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/26/2019	06/14/2022	419	159,585	381.29.....	.....	.....5,993	.....	.....4,841	...	4,841	(1,153)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....561,643	...	561,643	287,146	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....308,248	...	308,248	139,319	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....404,825	...	404,825	190,173	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/25/2019	04/22/2022	...40,484	...10,761,049	265.81.....	.....	.....359,093	.....	.....558,838	...	558,838	199,745	.....	.....	.....	.....	.....	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	.....	.....	.....3,166	...	3,166	2,778	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/26/2019	03/06/2020	.....	.....	401.14.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	.....21,894	...	21,894	17,113	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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.....
Mozaic 2.0 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	.....	.....	.....8,268	...	8,268	4,310	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/15/2019	04/01/2022	1,204	455,058	377.93.....	.....	.....13,582	.....	.....15,304	...	15,304	1,722	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/20/2019	03/04/2022	2,244	826,564	368.39.....	.....	.....34,194	.....	.....39,739	...	39,739	5,544	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....114,136	...	114,136	68,491	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....619,715	...	619,715	273,315	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/07/2019	03/05/2021	1,419	518,362	365.43.....	.....	.....17,802	25,040	...	25,040	7,238	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2019	03/18/2022	13,759	3,811,906	277.05.....	.....	.....155,441	213,096	...	213,096	57,656	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....608,603	...	608,603	300,317	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....26,101	...	26,101	15,227	.....	.....	.....	.....	.....	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	.....	.....1,100,710	...	1,100,710	607,941	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....479,621	...	479,621	220,495	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/26/2019	04/22/2022	52,702	19,701,469	373.83.....	.....	.....732,026	784,839	...	784,839	52,813	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/24/2019	04/09/2020	7,482	1,970,450	263.37.....	.....	.....36,885	82,146	...	82,146	45,261	.....	.....	.....	.....	.....	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	.....	.....1,483,565	...	1,483,565	806,950	.....	.....	.....	.....	.....	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	.....	.....64,517	...	64,517	43,100	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/05/2019	02/28/2022	18,903	4,933,409	260.98.....	.....	.....164,460	317,786	...	317,786	153,327	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....11,022	...	11,022	6,479	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2019	05/21/2021	23,707	8,871,615	374.22.....	.....	.....204,354	301,423	...	301,423	97,069	.....	.....	.....	.....	.....	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	.....	.....143,354	...	143,354	104,369	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/15/2019	04/09/2021	14,615	5,484,252	375.26.....	.....	.....131,969	173,409	...	173,409	41,440	.....	.....	.....	.....	.....	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	.....	.....13,627	...	13,627	8,913	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....637,618	...	637,618	296,360	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....81,145	...	81,145	42,341	.....	.....	.....	.....	.....	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	.....	.....71,599	...	71,599	40,032	.....	.....	.....	.....	.....	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	.....	.....7,889	...	7,889	4,816	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 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	.....	.....	.....91,684	...	91,684	50,164	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....647,779	...	647,779	305,619	.....	.....	.....	.....	.....	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	.....	.....	.....54,120	...	54,120	38,601	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/10/2019	05/28/2020	14,007	5,150,606	367.72.....	.....	.....146,232	.....	.....186,784	...	186,784	40,552	.....	.....	.....	.....	.....	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	.....	.....	.....35,688	...	35,688	28,534	.....	.....	.....	.....	.....	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	.....	.....	.....30,651	...	30,651	24,285	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....467,379	...	467,379	300,743	.....	.....	.....	.....	.....	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	.....	.....	.....11,038	...	11,038	9,147	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/27/2019	06/19/2020	.....	.....	416.53.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/07/2019	02/25/2022	3,274	1,237,092	377.88.....	.....	.....34,767	.....	.....41,055	...	41,055	6,288	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	02/20/2019	02/04/2022	2,849	768,329	269.7.....	.....	.....38,046	.....	.....59,966	...	59,966	21,920	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/10/2019	05/06/2020	.....	.....	405.49.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	.....5,400	...	5,400	3,899	.....	.....	.....	.....	.....	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	.....	.....	.....374	...	374	310	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/10/2019	04/24/2020	.....	.....	406.3.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,000,786	...	1,000,786	474,180	.....	.....	.....	.....	.....	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	.....	.....	.....2,568	...	2,568	1,938	.....	.....	.....	.....	.....	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	.....	.....	.....21,914	...	21,914	18,830	.....	.....	.....	.....	.....	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	.....	.....	.....12,983	...	12,983	8,268	.....	.....	.....	.....	.....	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	.....	.....	.....93,431	...	93,431	58,698	.....	.....	.....	.....	.....	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	.....	.....	.....22,491	...	22,491	12,793	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....	.....4,721	...	4,721	2,823	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,294,271	...	1,294,271	579,613	.....	.....	.....	.....	.....	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	.....	.....	.....10,022	...	10,022	8,273	.....	.....	.....	.....	.....	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	.....	.....	.....24,838	...	24,838	12,257	.....	.....	.....	.....	.....	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	.....	.....	.....7,759	...	7,759	5,749	.....	.....	.....	.....	.....	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	.....	.....	.....14,971	...	14,971	9,419	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/10/2019	01/08/2021	3,164	1,169,282	369.55.....	.....	.....28,793	.....	.....46,105	...	46,105	17,312	.....	.....	.....	.....	.....	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	.....	.....	.....175,980	...	175,980	98,461	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....139,616	...	139,616	77,888	.....	.....	.....	.....	.....	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	.....	.....	.....64,221	...	64,221	42,756	.....	.....	.....	.....	.....	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	.....	.....	.....54,326	...	54,326	26,973	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....7,654	...	7,654	3,911	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/26/2019	03/20/2020	18,218	6,793,671	372.91.....	.....	.....155,764	.....	.....176,536	...	176,536	20,772	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019	01/21/2022	21,080	5,630,121	267.08.....	.....	.....268,023	.....	.....471,825	...	471,825	203,802	.....	.....	.....	.....	.....	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	.....	.....	.....1,839	...	1,839	1,495	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....152,777	...	152,777	81,826	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/27/2019	06/05/2020	.....	.....	401.57.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/15/2019	02/12/2021	9,712	3,629,543	373.7.....	.....	.....88,286	.....	.....119,722	...	119,722	31,435	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/12/2019	02/11/2022	9,857	2,690,515	272.95.....	.....	.....58,552	.....	.....94,143	...	94,143	35,592	.....	.....	.....	.....	.....	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	.....	.....	.....2,526	...	2,526	1,761	.....	.....	.....	.....	.....	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	.....	.....	.....4,430	...	4,430	3,814	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,496,869	...	1,496,869	635,711	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 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	.....	.....	.....1,219,402	...	1,219,402	590,957	.....	.....	.....	.....	.....	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	.....	.....	.....897	...	897	726	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/04/2019	05/27/2022	...41,312	...15,416,518	373.17.....	.....	.....548,628	.....	.....637,117	...	637,117	88,489	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/25/2019	04/19/2022	...16,798	4,421,688	263.23.....	.....	.....166,634	.....	.....259,295	...	259,295	92,661	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/26/2019	04/23/2021	6,232	...2,328,462	373.66.....	.....	.....66,241	.....	.....79,992	...	79,992	13,751	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	08/22/2018	08/11/2020	277	72,350	261.05.....	2,140	.....	.....	.....4,133	...	4,133	2,578	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/19/2019	06/13/2022	...37,677	...14,339,657	380.59.....	.....	.....489,430	.....	.....447,265	...	447,265	(42,165)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/24/2019	05/14/2020	.....	.....	402.8.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/06/2017	09/30/2019	1,010	265,975	263.23.....	11,428	.....	.....	.....11,986	...	11,986	9,138	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/15/2019	02/12/2021	3,892	1,431,573	367.8.....	.....	.....45,111	.....	.....62,011	...	62,011	16,899	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....154,085	...	154,085	71,936	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....156,841	...	156,841	89,446	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/15/2019	02/12/2021	6,875	2,574,845	374.53.....	.....	.....60,293	.....	.....81,559	...	81,559	21,266	.....	.....	.....	.....	.....	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	.....	.....	.....3,797	...	3,797	2,154	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/20/2019	04/24/2020	.....	.....	283.02.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019	02/25/2022	...21,875	6,037,943	276.02.....	.....	.....255,287	.....	.....350,469	...	350,469	95,182	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/29/2019	03/19/2021	...18,795	7,073,025	376.32.....	.....	.....205,808	.....	.....209,707	...	209,707	3,899	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,289,345	...	1,289,345	645,483	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....606,605	...	606,605	265,494	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/08/2019	03/27/2020	...30,081	...11,279,465	374.97.....	.....	.....205,754	.....	.....257,066	...	257,066	51,312	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/10/2019	01/08/2021	...4,451	1,618,878	363.72.....	.....	.....51,586	.....	.....82,499	...	82,499	30,914	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.14

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....572,656	...	572,656	363,473	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....188,156	...	188,156	118,853	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/08/2019	03/27/2020	.....	.....409.97	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....1,534,305	...	1,534,305	...1,115,659	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/24/2019	05/22/2020	14,683	5,391,168	367.17.....	.....	.....122,456	199,086	...	199,086	76,630	.....	.....	.....	.....	.....	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	.....	.....4,541	...	4,541	3,840	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....57,125	...	57,125	29,866	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....141,228	...	141,228	87,273	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/20/2019	05/01/2020	3,420	891,136	260.56.....	.....	.....22,538	41,984	...	41,984	19,446	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/26/2019	03/13/2020	.....	.....403.51	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/20/2019	06/02/2020	.....	.....288.5	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....72,329	...	72,329	41,357	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/30/2019	05/14/2021	3,509	981,842	279.83.....	.....	.....31,370	41,143	...	41,143	9,773	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....137,134	...	137,134	71,320	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/20/2019	02/04/2022	13,782	3,714,462	269.51.....	.....	.....185,476	285,725	...	285,725	100,249	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/20/2019	02/19/2021	1,167	317,308	271.94.....	.....	.....11,613	20,406	...	20,406	8,793	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....463,446	...	463,446	236,152	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....768,119	...	768,119	360,137	.....	.....	.....	.....	.....	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	.....	.....2,771	...	2,771	1,373	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/11/2019	03/23/2021	3,674	1,033,361	281.3.....	.....	.....29,035	39,121	...	39,121	10,086	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....145,100	...	145,100	81,285	.....	.....	.....	.....	.....	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	.....	.....356,994	...	356,994	214,823	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.15

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 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	.....	.....	.....57,387	...	57,387	31,704	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....2,058	...	2,058	950	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....183,710	...	183,710	89,605	.....	.....	.....	.....	.....	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	.....	.....	.....239	...	239	192	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....43,288	...	43,288	19,363	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....204,569	...	204,569	104,502	.....	.....	.....	.....	.....	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	.....	.....	.....25,988	...	25,988	13,741	.....	.....	.....	.....	.....	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	.....	.....	.....591,638	...	591,638	402,309	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....2,260	...	2,260	1,442	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/07/2019	02/05/2021	1,716	628,431	366.18.....	.....	.....21,109	.....	.....29,128	...	29,128	8,019	.....	.....	.....	.....	.....	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	.....	.....	.....71,423	...	71,423	43,120	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/19/2019	06/13/2022	51,517	14,197,432	275.59.....	.....	.....480,649	.....	.....452,034	...	452,034	(28,614)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/07/2019	02/05/2021	4,241	1,555,306	366.75.....	.....	.....51,017	.....	.....70,340	...	70,340	19,324	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....6,299,465	...	6,299,465	...3,061,371	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/07/2019	03/05/2021	407	148,361	364.81.....	.....	.....5,226	.....	.....7,353	...	7,353	2,127	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/24/2019	04/17/2020	.....	.....	404.38.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/29/2019	05/21/2021	7,450	2,767,169	371.44.....	.....	.....71,220	.....	.....106,487	...	106,487	35,266	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....201,743	...	201,743	95,936	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/07/2019	02/04/2022	...24,553	8,994,673	366.33.....	.....	.....379,106	.....	.....462,516	...	462,516	83,411	.....	.....	.....	.....	.....	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	.....	.....	.....47,746	...	47,746	32,274	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....489,112	...	489,112	254,403	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.16

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/08/2019	04/07/2020	.....	402.58.....	.....	(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....54,652	...	54,652	...38,256	.....	.....	.....	.....	.....	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	.....	.....13,300	...	13,300	...10,900	.....	.....	.....	.....	.....	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	.....	.....118,954	...	118,954	...69,427	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....564,149	...	564,149	...303,771	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/26/2019	02/28/2020	.....	400.63.....	.....	(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....4,454,725	...	4,454,725	...2,187,467	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/26/2019	02/25/2022	36,431	13,712,564	376.4.....	.....	.....438,992	483,365	...	483,365	...44,374	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/26/2019	02/25/2021	467	172,679	369.77.....	5,389	.....	.....6,890	...	6,890	...1,501	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....2,786,122	...	2,786,122	...1,454,661	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/26/2019	02/21/2020	.....	402.76.....	.....	(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/10/2019	05/29/2020	26,760	9,809,831	366.58.....	.....	.....295,970	376,758	...	376,758	...80,788	.....	.....	.....	.....	.....	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	.....	.....5,060	...	5,060	...3,851	.....	.....	.....	.....	.....	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	.....	.....85,784	...	85,784	...65,568	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/20/2019	05/29/2020	13,451	3,564,512	265.....	.....	.....140,294	136,808	...	136,808	...(3,486)	.....	.....	.....	.....	.....	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	.....	.....43,515	...	43,515	...25,042	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....124,707	...	124,707	...68,143	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/29/2019	03/22/2021	12,687	4,798,939	378.26.....	.....	.....128,645	129,405	...	129,405	...760	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....277,666	...	277,666	...153,277	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....147,690	...	147,690	...90,947	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....1,678,739	...	1,678,739	...742,860	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/24/2019	03/27/2020	8,112	2,151,998	265.27.....	.....	.....33,667	80,981	...	80,981	...47,314	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.19

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/07/2019	01/29/2021	350	131,982	376.92.....		2,735		3,672	...	3,672	937						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			1,339	...	1,339	1,089						003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	04/11/2019	03/26/2021	3,464	975,990	281.75.....		26,774		35,784	...	35,784	9,010						003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/24/2019	01/22/2021	103	37,551	363.97.....		1,187		1,902	...	1,902	714						003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2019	04/30/2021	6,236	2,322,638	372.46.....		63,232		84,584	...	84,584	21,351						003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/17/2019	04/29/2022	728	268,776	369.38.....		10,856		12,661	...	12,661	1,805						003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/07/2019	02/05/2021	291	106,701	366.86.....		3,484		4,803	...	4,803	1,318						003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/07/2019	02/05/2021	1,132	426,915	377.05.....		8,854		11,858	...	11,858	3,003						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			13,448	...	13,448	7,865						003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	03/21/2019	03/04/2022	4,993	1,364,092	273.22.....		65,648		85,074	...	85,074	19,427						003.....
Mozaic 2.0 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			122,109	...	122,109	79,740						003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/15/2019	02/14/2022	13,563	4,989,722	367.89.....		200,598		243,119	...	243,119	42,521						003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/12/2019	02/11/2022	1,763	457,934	259.8.....		19,089		31,017	...	31,017	11,927						003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/20/2019	03/03/2022	2,116	788,927	372.92.....		28,052		31,982	...	31,982	3,930						003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/22/2020			403.81.....		(0)			...								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			35,571	...	35,571	26,563						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			1,883,069	...	1,883,069	1,102,226						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			255,774	...	255,774	147,973						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			193,734	...	193,734	139,946						003.....
Mozaic 2.0 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			143,726	...	143,726	67,633						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			9,503	...	9,503	7,576						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			29,584	...	29,584	21,519						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.20

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2019	03/07/2022	11,560	3,171,442	274.34.....		145,429		187,877	...	187,877	42,448						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			42,691	...	42,691	34,262						003.....
Mozaic 2.0 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			568,592	...	568,592	256,839						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			120,993	...	120,993	68,857						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			16,298	...	16,298	13,325						003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/26/2019	05/28/2021	535	197,659	369.4.....		8,941		8,329	...	8,329	(612)						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			26,758	...	26,758	19,134						003.....
Mozaic 2.0 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			1,118,853	...	1,118,853	601,095						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			8,504	...	8,504	5,137						003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/26/2019	03/20/2020	26,992	9,997,619	370.39.....		263,173		304,185	...	304,185	41,011						003.....
Mozaic 2.0 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			412,003	...	412,003	180,129						003.....
Mozaic 2.0 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			700,513	...	700,513	359,566						003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/16/2019	04/05/2022	20,805	5,599,812	269.16.....		138,352		244,919	...	244,919	106,568						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			129,658	...	129,658	90,066						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			2,861	...	2,861	1,890						003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/10/2019	04/17/2020	859	315,910	367.79.....		6,494		10,871	...	10,871	4,377						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			104,578	...	104,578	52,285						003.....
Mozaic 2.0 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			39,360	...	39,360	19,115						003.....
Mozaic 2.0 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			781,533	...	781,533	356,243						003.....
Basket Rainbow Call Options.....	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity / Index	Credit Suisse Intl..	E58DKGMJYYYJLN8C3868....	06/18/2019	06/15/2020	#####	54,968,985	2886.98.....		2,846,844		2,838,020	...	2,838,020	(8,824)						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			19,234	...	19,234	13,525						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.21

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....86,524	...	86,524	51,574	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/16/2019	04/11/2022	44,282	11,779,503	266.01.....	.....	.....343,187	604,238	...	604,238	261,051	.....	.....	.....	.....	.....	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	.....	.....38,270	...	38,270	24,100	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....3,002	...	3,002	1,389	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....20,017	...	20,017	9,496	.....	.....	.....	.....	.....	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	.....	.....1,616	...	1,616	1,279	.....	.....	.....	.....	.....	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	.....	.....16,186	...	16,186	12,099	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....2,109	...	2,109	1,394	.....	.....	.....	.....	.....	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.....	420,957	.....	.....973,690	...	973,690	650,220	.....	.....	.....	.....	.....	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	.....	.....14,415	...	14,415	8,286	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....1,030,676	...	1,030,676	454,207	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....59,219	...	59,219	30,368	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....71,804	...	71,804	45,353	.....	.....	.....	.....	.....	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	.....	.....2,956,312	...	2,956,312	1,608,809	.....	.....	.....	.....	.....	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	.....	.....3,633,653	...	3,633,653	...2,072,279	.....	.....	.....	.....	.....	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	.....	.....424,427	...	424,427	287,237	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....2,730	...	2,730	1,553	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/20/2019	06/12/2020	15,763	4,239,382	268.94.....	.....	.....130,363	123,092	...	123,092	(7,270)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2019	02/12/2021	4,937	1,839,599	372.62.....	.....	.....46,950	63,913	...	63,913	16,962	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/23/2019	04/14/2022	55,435	20,678,330	373.02.....	.....	.....728,969	847,238	...	847,238	118,269	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/11/2019	03/29/2022	7,420	2,087,607	281.36.....	.....	.....76,535	89,224	...	89,224	12,689	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....319,662	...	319,662	143,870	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.22

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....	.....133,494	...	133,494	94,321	.....	.....	.....	.....	.....	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	.....	.....	.....329,397	...	329,397	177,470	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,038,539	...	1,038,539	489,823	.....	.....	.....	.....	.....	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	.....	.....	.....865,560	...	865,560	624,474	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/07/2019	01/29/2021	131	47,469	363.47.....	.....	.....1,776	.....	.....2,460	...	2,460	684	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/12/2019	02/11/2022	14,843	3,875,887	261.13.....	.....	.....151,990	.....	.....247,227	...	247,227	95,237	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	13,892	3,620,599	260.63.....	80,989	.....	.....	.....199,516	...	199,516	149,450	.....	.....	.....	.....	.....	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	.....	.....	.....90,162	...	90,162	68,554	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....141,253	...	141,253	69,463	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/07/2019	03/05/2021	7,518	2,789,756	371.07.....	.....	.....75,257	.....	.....105,329	...	105,329	30,072	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/20/2019	03/10/2021	7,070	2,656,968	375.83.....	.....	.....62,425	.....	.....80,244	...	80,244	17,820	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/30/2019	01/28/2022	8,770	2,377,838	271.14.....	.....	.....55,162	.....	.....91,470	...	91,470	36,308	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,253,687	...	1,253,687	627,599	.....	.....	.....	.....	.....	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	.....	.....	.....33,746	...	33,746	22,977	.....	.....	.....	.....	.....	003.....
3D Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intl Ltd 4PQUHN3JPFGFNF3BB653...	04/16/2019	04/15/2020	1,934	1,133,603	586.02.....	.....	.....38,862	.....	.....33,899	...	33,899	(4,963)	.....	.....	.....	.....	.....	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 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	.....	.....	.....142,456	...	142,456	108,120	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....146,145	...	146,145	65,712	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,998,160	...	1,998,160	1,013,251	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....340,725	...	340,725	179,192	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/24/2019	05/15/2020	31,750	11,723,137	369.23.....	.....	.....234,634	.....	.....391,481	...	391,481	156,847	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.23

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2019	04/14/2022	789	205,260	260.....	10,010	.....	.....13,911	...	13,911	3,900	.....	.....	.....	.....	.....	003.....
3D Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653...	06/21/2019	06/19/2020	211	123,917	586.73.....	3,718	.....	.....3,574	...	3,574	(143)	.....	.....	.....	.....	.....	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	.....	.....43,168	...	43,168	26,744	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/15/2019	04/05/2022	...29,717	...11,183,944	376.35.....	353,334	.....	.....401,382	...	401,382	48,048	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....140,036	...	140,036	89,367	.....	.....	.....	.....	.....	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	.....	.....3,118,761	...	3,118,761	...1,614,894	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....1,283,777	...	1,283,777	634,356	.....	.....	.....	.....	.....	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	.....	.....6,459	...	6,459	4,127	.....	.....	.....	.....	.....	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	.....	.....5,700	...	5,700	3,768	.....	.....	.....	.....	.....	003.....
3D Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653...	05/21/2019	04/29/2020	1,293	762,811	589.9.....	21,880	.....	.....21,752	...	21,752	(127)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....1,332,010	...	1,332,010	591,219	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/10/2019	05/26/2020	1,359	499,068	367.31.....	13,791	.....	.....17,263	...	17,263	3,472	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/26/2019	06/18/2021	...20,622	7,818,426	379.13.....	243,134	.....	.....214,397	...	214,397	(28,737)	.....	.....	.....	.....	.....	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	.....	.....755	...	755	591	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50.....	04/11/2019	04/05/2022	9,765	2,749,726	281.59.....	100,127	.....	.....116,070	...	116,070	15,943	.....	.....	.....	.....	.....	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	.....	.....153,961	...	153,961	74,831	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/10/2019	04/17/2020	.....	.....	399.05.....	(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2022	...40,995	...10,653,373	259.87.....	444,796	.....	.....716,164	...	716,164	271,368	.....	.....	.....	.....	.....	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	.....	.....93,965	...	93,965	69,435	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/21/2019	02/04/2020	...53,847	...19,564,278	363.33.....	558,933	.....	.....876,581	...	876,581	317,648	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....263,891	...	263,891	130,030	.....	.....	.....	.....	.....	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	.....	.....194,675	...	194,675	160,520	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.24

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/07/2019	03/05/2021	2,121	780,464	367.89.....	.....	.....24,163	.....	.....33,955	...	33,955	9,792	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....2,908	...	2,908	1,497	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/07/2019	02/26/2021	608	225,786	371.17.....	.....	.....6,028	.....	.....8,457	...	8,457	2,429	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019	04/29/2022	12,780	3,655,703	286.04.....	.....	.....116,163	.....	.....123,304	...	123,304	7,142	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2022	8,281	2,248,127	271.47.....	.....	.....53,166	.....	.....84,457	...	84,457	31,291	.....	.....	.....	.....	.....	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	.....	.....	.....1,266,957	...	1,266,957	801,881	.....	.....	.....	.....	.....	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	.....	.....	.....95,518	...	95,518	50,372	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/24/2019	05/11/2020	.....	.....	404.36.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/19/2019	06/08/2022	17,965	4,952,834	275.69.....	.....	.....166,538	.....	.....156,480	...	156,480	(10,058)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....672,113	...	672,113	337,601	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/20/2019	05/29/2020	.....	.....	287.34.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019	03/02/2022	265	71,850	271.41.....	.....	.....3,738	.....	.....4,832	...	4,832	1,094	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/26/2019	03/18/2020	.....	.....	402.42.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....918,577	...	918,577	444,308	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....81,488	...	81,488	44,129	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....245,934	...	245,934	112,919	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019	02/18/2022	9,193	2,494,390	271.35.....	.....	.....115,498	.....	.....166,529	...	166,529	51,031	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/24/2019	01/22/2021	431	155,944	361.87.....	.....	.....5,391	.....	.....8,605	...	8,605	3,214	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/20/2019	05/22/2020	.....	.....	284.62.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....75,025	...	75,025	45,485	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/12/2019	06/06/2022	25,062	9,425,918	376.11.....	.....	.....346,351	.....	.....349,711	...	349,711	3,360	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 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	.....	.....	.....12,796	...	12,796	6,931	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....164,418	...	164,418	75,939	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....88,752	...	88,752	47,987	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....269,879	...	269,879	122,888	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....201,540	...	201,540	90,497	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....953,343	...	953,343	432,281	.....	.....	.....	.....	.....	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	.....	.....	.....232,657	...	232,657	192,181	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....669,529	...	669,529	303,275	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/07/2019	02/05/2021	471	173,004	367.57.....	.....	.....5,483	.....	.....7,549	...	7,549	2,066	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/19/2019	06/10/2022	27,434	7,533,135	274.59.....	.....	.....266,934	.....	.....253,033	...	253,033	(13,901)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....145,301	...	145,301	72,598	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/15/2019	02/12/2021	443	167,593	377.99.....	.....	.....3,339	.....	.....4,457	...	4,457	1,118	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....404,431	...	404,431	182,376	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/07/2019	02/25/2022	9,764	3,666,277	375.5.....	.....	.....112,088	.....	.....133,994	...	133,994	21,907	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	05/30/2019	05/28/2021	3,854	1,097,128	284.68.....	.....	.....26,688	.....	.....34,923	...	34,923	8,235	.....	.....	.....	.....	.....	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	.....	.....	.....3,162	...	3,162	1,720	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,655,418	...	1,655,418	740,652	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	06/26/2019	06/10/2022	12,044	3,517,263	292.04.....	.....	.....123,946	.....	.....88,229	...	88,229	(35,718)	.....	.....	.....	.....	.....	003.....
Basket Rainbow Call 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	.....	.....	.....5,097,998	...	5,097,998	3,532,761	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2021	452	117,312	259.34.....	.....	.....3,994	.....	.....7,602	...	7,602	3,607	.....	.....	.....	.....	.....	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	.....	.....	.....15,605	...	15,605	8,146	.....	.....	.....	.....	.....	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	.....	.....	.....10,741	...	10,741	7,865	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 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	.....	.....749,548	...	749,548	357,563	.....	.....	.....	.....	.....	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	.....	.....197,454	...	197,454	156,531	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2019	02/12/2021	1,740	661,493	380.14.....	.....	.....11,868	15,700	...	15,700	3,833	.....	.....	.....	.....	.....	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	.....	.....64,616	...	64,616	43,694	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/26/2019	02/21/2020	17,910	6,587,758	367.83.....	.....	.....191,814	227,361	...	227,361	35,547	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....700,116	...	700,116	360,018	.....	.....	.....	.....	.....	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	.....	.....845	...	845	732	.....	.....	.....	.....	.....	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	.....	.....716	...	716	540	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2019	05/18/2021	17,347	6,513,286	375.48.....	.....	.....141,028	208,453	...	208,453	67,425	.....	.....	.....	.....	.....	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	.....	.....188,575	...	188,575	124,991	.....	.....	.....	.....	.....	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	.....	.....12,102	...	12,102	8,469	.....	.....	.....	.....	.....	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	.....	.....232,837	...	232,837	151,497	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2019	02/12/2021	2,886	1,060,297	367.35.....	.....	.....34,059	46,841	...	46,841	12,783	.....	.....	.....	.....	.....	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	.....	.....216,758	...	216,758	176,772	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2019	01/08/2021	1,623	603,794	372.09.....	.....	.....13,209	21,109	...	21,109	7,900	.....	.....	.....	.....	.....	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	.....	.....69,112	...	69,112	47,854	.....	.....	.....	.....	.....	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	.....	.....24,656	...	24,656	20,651	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2019	05/20/2022	46,578	12,434,401	266.96.....	448,078	.....	.....614,955	...	614,955	166,877	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/20/2019	03/16/2021	8,968	3,357,010	374.32.....	84,840	.....	.....109,496	...	109,496	24,656	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....468,031	...	468,031	214,723	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/26/2019	06/24/2021	9,557	3,681,904	385.25.....	88,404	.....	.....74,599	...	74,599	(13,805)	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/11/2019	04/08/2022	25,913	7,269,740	280.54.....	.....	.....278,587	352,630	...	352,630	74,042	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	06/26/2019	06/03/2022	19,430	5,572,738	286.81.....		247,475		183,202	...	183,202	(64,273)						003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/08/2019	03/30/2020			405.35.....		(0)			...								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			20,046	...	20,046	14,320						003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	06/01/2018	05/29/2020	462	126,209	273.21.....	4,681			7,001	...	7,001	5,302						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			6,764	...	6,764	5,338						003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	03/21/2019	03/03/2022	5,182	1,450,319	279.88.....		51,350		66,485	...	66,485	15,136						003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/20/2019	05/08/2020			284.78.....		(0)			...								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			258	...	258	225						003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/13/2019	05/09/2022	47,441	17,685,086	372.78.....		577,832		737,348	...	737,348	159,516						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			3,996	...	3,996	2,158						003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/29/2019	05/24/2022	41,786	15,659,699	374.76.....		485,970		608,933	...	608,933	122,962						003.....
Mozaic 2.0 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			884,359	...	884,359	463,588						003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/30/2019	01/28/2022	1,658	448,773	270.74.....		10,642		17,645	...	17,645	7,003						003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/10/2019	05/05/2020	410	151,188	369.04.....		2,925		4,821	...	4,821	1,896						003.....
Mozaic 2.0 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			110,515	...	110,515	57,559						003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	01/22/2019	01/21/2022	211	58,918	278.64.....		1,603		2,842	...	2,842	1,239						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			612,510	...	612,510	382,617						003.....
Basket Rainbow Call 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			221,024	...	221,024	142,820						003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/17/2020	13,208	4,871,080	368.81.....		117,679		164,137	...	164,137	46,458						003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	05/30/2019	05/27/2022	4,167	1,184,047	284.18.....		39,646		44,692	...	44,692	5,046						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			29,845	...	29,845	23,658						003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....	.....17,454	...	17,454	13,066	.....	.....	.....	.....	.....	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	.....	.....	.....498,272	...	498,272	312,647	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/10/2019	05/07/2020	16,291	6,008,343	368.82.....	.....	.....121,529	.....	.....204,125	...	204,125	82,597	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....171,149	...	171,149	86,880	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/27/2019	06/26/2020	.....	.....	413.67.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/04/2019	04/01/2022	211	57,403	272.53.....	.....	.....1,392	.....	.....2,097	...	2,097	705	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....729,326	...	729,326	378,153	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,836,355	...	1,836,355	878,317	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019	04/30/2021	1,745	495,032	283.65.....	.....	.....13,468	.....	.....16,440	...	16,440	2,972	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/20/2019	03/08/2021	5,921	2,204,577	372.34.....	.....	.....60,452	.....	.....78,615	...	78,615	18,163	.....	.....	.....	.....	.....	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	.....	.....	.....99,686	...	99,686	65,089	.....	.....	.....	.....	.....	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	.....	.....	.....2,603,635	...	2,603,635	...1,420,537	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/07/2019	01/28/2022	35,379	...13,135,236	371.27.....	.....	.....468,421	.....	.....560,871	...	560,871	92,450	.....	.....	.....	.....	.....	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	.....	.....	.....136,639	...	136,639	72,497	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....961,912	...	961,912	422,468	.....	.....	.....	.....	.....	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	.....	.....	.....25,814	...	25,814	21,653	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/22/2019	03/10/2022	19,688	5,220,555	265.16.....	.....	.....204,365	.....	.....276,915	...	276,915	72,551	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....339,226	...	339,226	175,162	.....	.....	.....	.....	.....	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	.....	.....	.....98,796	...	98,796	72,812	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....735,644	...	735,644	357,257	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/12/2019	02/11/2021	2,216	576,113	259.94.....	.....	.....18,817	.....	.....36,387	...	36,387	17,570	.....	.....	.....	.....	.....	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	.....	.....	.....13,618	...	13,618	7,748	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....	.....15,694	...	15,694	10,985	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/09/2020	.....	.....	407.5.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	.....104,732	...	104,732	74,114	.....	.....	.....	.....	.....	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	.....	.....	.....15,385	...	15,385	7,882	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/05/2019	03/31/2021	7,061	2,680,246	379.6.....	59,239	.....	.....	.....67,944	...	67,944	8,704	.....	.....	.....	.....	.....	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	.....	.....	.....43,320	...	43,320	23,822	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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 2.0 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	.....	.....	.....85,630	...	85,630	44,782	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,413,023	...	1,413,023	563,860	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....519,456	...	519,456	265,952	.....	.....	.....	.....	.....	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	.....	.....	.....3,423	...	3,423	2,383	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/27/2019	06/17/2020	...8,545	...3,190,648	373.38.....	92,717	.....	.....	.....86,321	...	86,321	(6,395)	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/20/2020	7,764	2,018,924	260.05.....	49,532	.....	.....	.....99,963	...	99,963	50,431	.....	.....	.....	.....	.....	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	.....	.....	.....7,169	...	7,169	5,822	.....	.....	.....	.....	.....	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	.....	.....	.....188,086	...	188,086	114,884	.....	.....	.....	.....	.....	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	.....	.....	.....56,290	...	56,290	37,012	.....	.....	.....	.....	.....	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	.....	.....	.....42,878	...	42,878	33,928	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....238,765	...	238,765	136,422	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	01/22/2019	01/21/2022	77	21,727	281.08.....	520	.....	.....	.....928	...	928	408	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/05/2019	02/28/2022	...11,675	...3,149,275	269.75.....	66,663	.....	.....	.....132,019	...	132,019	65,356	.....	.....	.....	.....	.....	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	.....	.....	.....1,487	...	1,487	855	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/05/2019	02/28/2022	5,166	1,348,204	260.99.....	.....	.....44,890	.....	.....86,805	...	86,805	41,915	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/12/2019	02/11/2021	9,969	2,636,812	264.49.....	.....	.....65,100	.....	.....129,991	...	129,991	64,891	.....	.....	.....	.....	.....	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	.....	.....	.....113,772	...	113,772	86,752	.....	.....	.....	.....	.....	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	.....	.....	.....16,055	...	16,055	8,695	.....	.....	.....	.....	.....	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	.....	.....	.....35,081	...	35,081	24,323	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,272,985	...	1,272,985	613,524	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/29/2019	03/28/2022	...36,276	...13,748,011	378.98.....	.....	.....481,387	.....	.....442,250	...	442,250	(39,137)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/24/2019	05/12/2020	1,593	586,472	368.1.....	.....	.....12,220	.....	.....19,899	...	19,899	7,679	.....	.....	.....	.....	.....	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	.....	.....	.....15,700	...	15,700	11,450	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....3,301	...	3,301	1,948	.....	.....	.....	.....	.....	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	.....	.....	.....81,238	...	81,238	40,856	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/20/2019	06/02/2020	6,636	1,770,251	266.77.....	.....	.....62,377	.....	.....60,079	...	60,079	(2,298)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/23/2019	05/20/2022	...34,480	...12,866,631	373.16.....	.....	.....426,175	.....	.....530,736	...	530,736	104,561	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....40,177	...	40,177	20,037	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/26/2019	02/21/2020	.....	.....	401.42.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	.....354,724	...	354,724	272,535	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....570,927	...	570,927	268,818	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....617,261	...	617,261	261,001	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/27/2019	03/24/2020	...18,583	4,904,001	263.9.....	.....	.....125,620	.....	.....200,273	...	200,273	74,653	.....	.....	.....	.....	.....	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	.....	.....	.....102,072	...	102,072	63,963	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,759,175	...	1,759,175	835,250	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....155,975	...	155,975	97,669	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 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	.....	.....	.....11,394	...	11,394	7,198	.....	.....	.....	.....	.....	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	.....	.....	.....231,969	...	231,969	132,429	.....	.....	.....	.....	.....	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	.....	.....	.....181,625	...	181,625	104,467	.....	.....	.....	.....	.....	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	.....	.....	.....15,306	...	15,306	11,180	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....105,372	...	105,372	58,129	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/26/2019	06/20/2022	31,975	12,350,379	386.25.....	.....	.....394,253	.....	.....305,751	...	305,751	(88,501)	.....	.....	.....	.....	.....	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	.....	.....	.....6,266	...	6,266	4,923	.....	.....	.....	.....	.....	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	.....	.....	.....435,951	...	435,951	327,277	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....2,517,399	...	2,517,399	1,280,424	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,010,651	...	1,010,651	523,382	.....	.....	.....	.....	.....	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	.....	.....	.....187,168	...	187,168	113,341	.....	.....	.....	.....	.....	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	.....	.....	.....7,725	...	7,725	3,892	.....	.....	.....	.....	.....	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	.....	.....	.....19,422	...	19,422	9,943	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/20/2020	.....	.....	403.45.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/17/2019	05/16/2022	39,064	14,627,346	374.45.....	.....	.....501,967	.....	.....573,927	...	573,927	71,960	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2022	83,181	21,617,897	259.89.....	.....	.....901,682	.....	.....1,451,936	...	1,451,936	550,255	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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.....
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	.....	.....	.....330,829	...	330,829	240,415	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/08/2019	03/31/2020	.....	.....	402.75.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	.....427,638	...	427,638	236,387	.....	.....	.....	.....	.....	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	.....	.....	.....28,815	...	28,815	14,060	.....	.....	.....	.....	.....	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	.....	.....	.....42,514	...	42,514	34,004	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.33

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/13/2019	05/07/2021	37,255	13,934,928	374.04.....	.....	.....312,571	.....	.....473,885	...	473,885	161,314	.....	.....	.....	.....	.....	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	.....	.....	.....3,123	...	3,123	2,521	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/10/2019	06/03/2020	.....	.....	403.3.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/15/2019	04/06/2021	9,173	3,468,797	378.16.....	.....	.....72,741	.....	.....95,004	...	95,004	22,264	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/26/2019	02/25/2020	.....	.....	403.3.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	.....58,856	...	58,856	44,353	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/24/2019	01/22/2021	222	83,329	375.....	.....	.....1,593	.....	.....2,545	...	2,545	951	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....22,097	...	22,097	10,404	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,999	...	1,999	1,230	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....109,570	...	109,570	53,978	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/04/2019	05/07/2021	858	324,475	378.33.....	.....	.....6,638	.....	.....8,999	...	8,999	2,361	.....	.....	.....	.....	.....	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	.....	.....	.....121,696	...	121,696	82,556	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....29,860	...	29,860	14,341	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/23/2019	04/21/2021	8,526	3,192,689	374.48.....	.....	.....79,203	.....	.....105,471	...	105,471	26,268	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	01/22/2019	01/21/2021	2,621	699,965	267.1.....	.....	.....27,378	.....	.....54,473	...	54,473	27,095	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/20/2019	05/15/2020	11,399	3,002,242	263.38.....	.....	.....62,352	.....	.....122,959	...	122,959	60,607	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	06/26/2019	06/17/2022	5,810	1,707,796	293.96.....	.....	.....55,264	.....	.....38,310	...	38,310	(16,954)	.....	.....	.....	.....	.....	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	.....	.....	.....71,221	...	71,221	54,793	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/13/2019	05/06/2022	62,241	23,303,821	374.41.....	.....	.....718,266	.....	.....912,467	...	912,467	194,200	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/10/2019	06/05/2020	11,051	4,099,526	370.97.....	.....	.....98,242	.....	.....125,086	...	125,086	26,844	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/20/2019	05/29/2020	10,759	2,868,891	266.66.....	.....	.....101,776	.....	.....98,172	...	98,172	(3,604)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.34

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/29/2019	05/26/2021	12,266	4,584,444	373.75.....		106,592		159,550	...	159,550	52,958						003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/08/2019	04/06/2020	.....		407.39.....		(0)			...								003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	01/22/2019	01/21/2022	3,027	809,248	267.36.....		38,042		64,282	...	64,282	26,240						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			172,806	...	172,806	128,283						003.....
Mozaic 2.0 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			126,993		126,993	70,934						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			173,260	...	173,260	127,100						003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/21/2020	.....		397.34.....		(0)			...								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			123,325		123,325	66,526						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			7,910	...	7,910	6,278						003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/22/2019	03/14/2022	31,635	8,439,695	266.78.....		306,547		413,797		413,797	107,250						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			68,960	...	68,960	45,183						003.....
Mozaic 2.0 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			573,905	...	573,905	294,266						003.....
Mozaic 2.0 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			1,218,079	...	1,218,079	551,313						003.....
Mozaic 2.0 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			571,273	...	571,273	277,418						003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	03/21/2019	02/11/2022	1,843	514,110	278.88.....		18,867		24,545	...	24,545	5,678						003.....
Mozaic 2.0 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			1,009,504	...	1,009,504	456,922						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			359,521	...	359,521	271,774						003.....
3D Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intl Ltd 4PQUHN3JPFGFNF3BB653...	06/21/2019	05/29/2020	.....		624.05.....		(0)			...								003.....
Mozaic 2.0 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			298,759	...	298,759	158,336						003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/26/2019	02/25/2021	1,322	507,755	384.13.....		8,195		9,788		9,788	1,593						003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	05/30/2019	05/13/2022	11,349	3,225,596	284.23.....		106,787		120,429	...	120,429	13,642						003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2019	04/13/2021	2,118	791,242	373.52.....		20,251		27,217	...	27,217	6,966						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.35

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty 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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic 2.0 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	.....	.....	.....139,786	...	139,786	71,734	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/11/2019	03/22/2022	7,784	2,163,257	277.91.....	.....	.....92,660	.....	.....108,796	...	108,796	16,136	.....	.....	.....	.....	.....	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	.....	.....	.....500,375	...	500,375	384,323	.....	.....	.....	.....	.....	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	.....	.....	.....159,873	...	159,873	78,705	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,246,059	...	1,246,059	603,611	.....	.....	.....	.....	.....	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	.....	.....	.....1,788	...	1,788	1,545	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/26/2019	06/03/2022	4,696	1,345,846	286.61.....	.....	.....60,290	.....	.....44,708	...	44,708	(15,582)	.....	.....	.....	.....	.....	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	.....	.....	.....1,404	...	1,404	1,122	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/20/2019	03/07/2022	37,250	13,833,403	371.37.....	.....	.....518,888	.....	.....595,884	...	595,884	76,996	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/26/2019	03/11/2020	18,543	6,818,318	367.71.....	.....	.....204,896	.....	.....241,473	...	241,473	36,577	.....	.....	.....	.....	.....	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	.....	.....	.....137,572	...	137,572	93,016	.....	.....	.....	.....	.....	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	.....	.....	.....50,627	...	50,627	38,374	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/27/2019	06/15/2020	9,528	3,555,915	373.21.....	.....	.....102,520	.....	.....95,487	...	95,487	(7,034)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,760	...	1,760	925	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/07/2019	03/05/2021	4,193	1,532,224	365.44.....	.....	.....52,620	.....	.....73,984	...	73,984	21,364	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/20/2019	05/22/2020	15,599	4,096,141	262.59.....	.....	.....182,352	.....	.....180,041	...	180,041	(2,311)	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019	02/05/2021	1,473	397,117	269.68.....	16,288	.....	.....	.....27,466	...	27,466	11,178	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/07/2019	01/29/2021	4,669	1,726,154	369.68.....	.....	.....49,728	.....	.....68,319	...	68,319	18,591	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/23/2019	04/18/2022	35,785	13,344,454	372.91.....	.....	.....472,357	.....	.....549,821	...	549,821	77,463	.....	.....	.....	.....	.....	003.....
Basket Rainbow Call Options.....	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity / Index	Credit Suisse Intl.. E58DKGMJYYYJLN8C3868....	03/18/2019	03/13/2020	#####	36,262,161	2822.48.....	.....	.....1,668,059	.....	.....2,138,336	...	2,138,336	470,276	.....	.....	.....	.....	.....	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			877	...	877	612						003.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 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	.....	.....205,410	...	205,410	104,370	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/26/2019	06/11/2021	4,273	1,244,706	291.31.....	.....	.....34,421	25,934	...	25,934	(8,487)	.....	.....	.....	.....	.....	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	.....	.....1,006	...	1,006	718	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....12,675	...	12,675	7,521	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....210,469	...	210,469	110,302	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/25/2019	04/20/2021	367	97,068	264.49.....	.....	.....2,580	4,888	...	4,888	2,308	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/30/2019	05/09/2022	5,661	1,597,413	282.18.....	.....	.....58,192	65,839	...	65,839	7,647	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/08/2019	04/03/2020	.....	.....	407.01.....	(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....1,245,003	...	1,245,003	607,541	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....14,555	...	14,555	9,693	.....	.....	.....	.....	.....	003.....
Basket Rainbow Call Options.....	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity / Index	Credit Suisse Intl..	E58DKGMJYYYJLN8C3868....	03/18/2019	03/13/2020	#####	50,834,795	2822.48.....	.....	.....2,103,035	2,674,595	...	2,674,595	571,560	.....	.....	.....	.....	.....	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	.....	.....3,230	...	3,230	1,847	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....180,148	...	180,148	89,489	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....4,229,590	...	4,229,590	2,233,911	.....	.....	.....	.....	.....	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	.....	.....50,716	...	50,716	41,130	.....	.....	.....	.....	.....	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	.....	.....24,410	...	24,410	20,532	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....14,189	...	14,189	6,477	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....159,652	...	159,652	78,677	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/15/2019	04/13/2021	13,466	5,024,688	373.14.....	.....	.....133,313	175,903	...	175,903	42,590	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....52,240	...	52,240	29,650	.....	.....	.....	.....	.....	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	.....	.....717,889	...	717,889	615,078	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/20/2019	02/18/2022	613	233,769	381.34.....		6,136	6,685	...	6,685	549						003.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....	.....298,892	...	298,892	212,270	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/26/2019	02/25/2021	...10,816	3,986,843	368.59.....	.....	.....130,771	.....	.....167,680	...	167,680	36,909	.....	.....	.....	.....	.....	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	.....	.....	.....41,520	...	41,520	32,552	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/29/2019	05/23/2022	...41,081	...15,307,177	372.61.....	.....	.....511,869	.....	.....645,182	...	645,182	133,313	.....	.....	.....	.....	.....	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	.....	.....	.....1,619,578	...	1,619,578	879,100	.....	.....	.....	.....	.....	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	.....	.....	.....382,725	...	382,725	231,112	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/19/2019	05/18/2021	521	199,153	382.53.....	.....	.....4,462	.....	.....4,507	...	4,507	45	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	03/30/2020	.....	.....	286.85.....	.....	.....(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	1,798	477,672	265.62.....	11,815	.....	.....	.....20,296	...	20,296	13,523	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/10/2019	06/05/2020	...16,389	6,066,695	370.18.....	.....	.....152,249	.....	.....194,194	...	194,194	41,945	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/20/2019	03/12/2021	...9,865	3,653,756	370.37.....	.....	.....109,602	.....	.....142,871	...	142,871	33,270	.....	.....	.....	.....	.....	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	.....	.....	.....2,072	...	2,072	1,549	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019	01/21/2022	...43,659	...11,935,489	273.38.....	.....	.....423,026	.....	.....780,821	...	780,821	357,795	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....344,080	...	344,080	170,235	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/20/2019	03/12/2021	...3,747	1,394,172	372.05.....	.....	.....38,897	.....	.....50,490	...	50,490	11,593	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....70,297	...	70,297	31,757	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/07/2019	01/28/2022	...12,067	4,389,697	363.78.....	.....	.....200,431	.....	.....246,674	...	246,674	46,243	.....	.....	.....	.....	.....	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	.....	.....	.....9,463	...	9,463	6,686	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/20/2019	02/09/2022	276	101,915	368.67.....	.....	.....4,138	.....	.....4,818	...	4,818	680	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/13/2020	.....	.....	404.49.....	.....	.....(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	4,761	1,264,821	265.66.....	31,185			53,595	...	53,595	35,726						003.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 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	.....	.....	.....7,663	...	7,663	3,780	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....868,849	...	868,849	367,632	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/12/2019	02/11/2021	9,642	2,546,378	264.1.....	.....	.....64,407	.....	.....128,367	...	128,367	63,960	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....68,699	...	68,699	43,546	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/20/2019	05/01/2020	.....	.....	282.6.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/20/2019	02/08/2022	324	124,627	385.15.....	.....	.....2,822	.....	.....2,997	...	2,997	176	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....691,831	...	691,831	341,708	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....564	...	564	318	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/22/2019	03/03/2022	14,838	3,894,928	262.5.....	.....	.....171,525	.....	.....234,096	...	234,096	62,571	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2022	..106,347	28,185,143	265.03.....	.....	.....922,028	.....	.....1,484,571	...	1,484,571	562,543	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/20/2019	02/19/2021	700	266,044	379.96.....	.....	.....5,048	.....	.....6,413	...	6,413	1,365	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/07/2019	03/04/2022	16,239	5,934,468	365.44.....	.....	.....255,606	.....	.....317,151	...	317,151	61,546	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....25,908	...	25,908	12,596	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....136,840	...	136,840	61,781	.....	.....	.....	.....	.....	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	.....	.....	.....2,161,642	...	2,161,642	1,049,673	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/20/2019	05/11/2020	.....	.....	283.49.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	.....4,981	...	4,981	4,209	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/27/2019	03/13/2020	.....	.....	281.61.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	.....2,924	...	2,924	2,144	.....	.....	.....	.....	.....	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	.....	.....	.....11,565	...	11,565	9,755	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/23/2019	03/30/2021	2,495	959,971	384.73.....	.....	.....14,223	.....	.....18,490	...	18,490	4,268	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2019	04/30/2021	20,096	7,512,332	373.82.....	.....	.....192,521	.....	.....257,124	...	257,124	64,604	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.39

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/07/2019	03/05/2021	413	156,786	379.6.....	.....	.....2,846	.....	.....3,896	...	3,896	1,050	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....662,439	...	662,439	340,985	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/20/2019	05/08/2020	9,490	2,493,413	262.75.....	.....	.....54,661	.....	.....108,871	...	108,871	54,210	.....	.....	.....	.....	.....	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	.....	.....	.....79,520	...	79,520	51,076	.....	.....	.....	.....	.....	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	.....	.....	.....7,135	...	7,135	4,360	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/04/2019	05/18/2021	404	149,096	368.84.....	.....	.....4,729	.....	.....6,409	...	6,409	1,680	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/08/2019	03/31/2020	762	285,234	374.23.....	.....	.....5,282	.....	.....6,573	...	6,573	1,292	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....3,195,895	...	3,195,895	1,346,117	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/05/2019	04/01/2022	33,760	12,737,797	377.31.....	.....	.....425,707	.....	.....439,216	...	439,216	13,509	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50.....	05/30/2019	05/06/2022	14,145	3,958,611	279.86.....	.....	.....160,382	.....	.....182,525	...	182,525	22,143	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50.....	06/26/2019	06/21/2022	8,580	2,514,750	293.09.....	.....	.....84,989	.....	.....59,746	...	59,746	(25,243)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....125,783	...	125,783	64,077	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/13/2018	11/12/2021	..118,175	29,977,399	253.67.....	1,172,294	.....	.....	.....2,610,384	...	2,610,384	1,297,202	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/07/2019	03/05/2021	2,940	1,100,106	374.22.....	.....	.....25,752	.....	.....35,823	...	35,823	10,071	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50.....	03/21/2019	03/16/2021	723	204,178	282.49.....	.....	.....4,749	.....	.....7,148	...	7,148	2,399	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/24/2019	05/15/2020	17,487	6,446,723	368.65.....	.....	.....133,604	.....	.....221,720	...	221,720	88,117	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,155,796	...	1,155,796	538,381	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/20/2019	05/08/2020	3,858	1,013,767	262.74.....	.....	.....21,993	.....	.....43,109	...	43,109	21,116	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/15/2019	04/08/2021	11,008	4,140,578	376.13.....	.....	.....95,663	.....	.....125,480	...	125,480	29,817	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/10/2019	01/08/2021	132	49,095	371.96.....	.....	.....1,081	.....	.....1,727	...	1,727	646	.....	.....	.....	.....	.....	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	.....	.....	.....2,886	...	2,886	2,053	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.40

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 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	.....	.....	.....211,667	...	211,667	113,431	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....25,896	...	25,896	14,791	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/10/2019	05/28/2020	.....	.....	403.96.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/08/2019	04/02/2020	...22,392	8,346,738	372.76.....	.....	.....175,551	.....	.....221,705	...	221,705	46,154	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2021	...1,264	340,601	269.55.....	.....	.....6,053	.....	.....12,145	...	12,145	6,092	.....	.....	.....	.....	.....	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	.....	.....	.....805	...	805	433	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....27,237	...	27,237	16,652	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/22/2019	03/01/2022	17,855	4,694,308	262.91.....	.....	.....202,835	.....	.....276,705	...	276,705	73,870	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/26/2019	03/23/2020	.....	.....	408.65.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/29/2019	03/26/2021	4,161	1,581,082	379.95.....	.....	.....39,491	.....	.....39,210	...	39,210	(281)	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/20/2019	05/29/2020	.....	.....	288.48.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....187,458	...	187,458	118,914	.....	.....	.....	.....	.....	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	.....	.....	.....44,029	...	44,029	21,908	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....2,084,806	...	2,084,806	992,526	.....	.....	.....	.....	.....	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	.....	.....	.....157,161	...	157,161	92,041	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/24/2019	05/19/2020	.....	.....	396.87.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	.....41,000	...	41,000	30,251	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/17/2019	04/27/2021	402	152,758	379.76.....	.....	.....2,977	.....	.....3,918	...	3,918	942	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....263,502	...	263,502	147,147	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....74,601	...	74,601	45,929	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....82,413	...	82,413	43,395	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....581,916	...	581,916	276,180	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.41

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/20/2019	06/12/2020	.....	.....	291.25.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	.....1,397,582	.....	....1,397,582	1,008,307	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,423,610	.....	....1,423,610	664,424	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/07/2019	02/04/2022	57,048	21,255,485	372.59.....	.....	.....727,361	.....	.....864,492	.....	....864,492	137,131	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/29/2019	03/21/2022	25,590	9,650,369	377.11.....	.....	.....358,265	.....	.....333,930	.....	....333,930	(24,335)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,143,135	.....	....1,143,135	585,174	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....68,569	.....	....68,569	35,366	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/30/2019	01/28/2022	41,092	10,885,260	264.9.....	.....	.....346,816	.....	.....579,039	.....	....579,039	232,223	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	04/11/2019	03/25/2022	10,866	3,054,903	281.15.....	.....	.....112,851	.....	.....131,801	.....	....131,801	18,950	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....2,225,300	.....	....2,225,300	1,073,697	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....742	.....	....742	426	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	05/06/2019	04/09/2021	1,822	510,970	280.44.....	.....	.....16,436	.....	.....20,301	.....	....20,301	3,865	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....133,987	.....	....133,987	73,855	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/19/2019	06/09/2022	26,427	7,333,832	277.51.....	.....	.....226,217	.....	.....209,263	.....	....209,263	(16,954)	.....	.....	.....	.....	.....	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	.....	.....	.....1,047,547	.....	....1,047,547	644,843	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/13/2020	8,092	2,107,063	260.4.....	.....	.....49,521	.....	.....100,428	.....	....100,428	50,907	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/22/2019	03/08/2022	17,049	4,528,289	265.61.....	.....	.....173,385	.....	.....234,882	.....	....234,882	61,497	.....	.....	.....	.....	.....	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	.....	.....	.....1,011,030	.....	....1,011,030	517,829	.....	.....	.....	.....	.....	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	.....	.....	.....44,349	.....	....44,349	25,097	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....7,583	.....	....7,583	3,867	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/19/2019	06/15/2022	13,225	3,642,746	275.45.....	.....	.....124,312	.....	.....116,983	.....	....116,983	(7,330)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.42

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....336,966	...	336,966	177,724	.....	.....	.....	.....	.....	003.....
Basket Rainbow Call 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	.....	.....1,448,306	...	1,448,306	1,123,985	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2019	03/03/2020	.....	.....278.6.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/20/2019	05/15/2020	17,091	4,514,319	264.14.....	.....	.....88,188	176,641	...	176,641	88,453	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....818,320	...	818,320	326,578	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....12,564	...	12,564	6,485	.....	.....	.....	.....	.....	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	.....	.....89,192	...	89,192	72,804	.....	.....	.....	.....	.....	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	.....	.....1,317	...	1,317	1,012	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/07/2019	01/29/2021	342	127,629	373.72.....	.....	.....3,070	4,171	...	4,171	1,101	.....	.....	.....	.....	.....	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.....
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	.....	.....185,620	...	185,620	112,216	.....	.....	.....	.....	.....	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	.....	.....17,222	...	17,222	12,355	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/07/2019	02/25/2022	3,239	1,196,147	369.27.....	45,284	.....	.....55,564	...	55,564	10,280	.....	.....	.....	.....	.....	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	.....	.....401,211	...	401,211	216,610	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/19/2019	06/17/2022	75,157	28,589,150	380.39.....	.....	.....985,314	900,437	...	900,437	(84,877)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....66,197	...	66,197	37,641	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....166,708	...	166,708	84,819	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....118,548	...	118,548	74,628	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....35,209	...	35,209	20,338	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....1,941,449	...	1,941,449	942,214	.....	.....	.....	.....	.....	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	.....	.....68,697	...	68,697	48,067	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....632,869	...	632,869	281,636	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.43

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....	.....19,287	...	19,287	13,659	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....36,931	...	36,931	18,767	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....242,040	...	242,040	110,920	.....	.....	.....	.....	.....	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	.....	.....	.....1,166	...	1,166	923	.....	.....	.....	.....	.....	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	.....	.....	.....201,289	...	201,289	137,096	.....	.....	.....	.....	.....	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	.....	.....	.....12,066	...	12,066	8,568	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2019	02/12/2021	3,531	1,320,875	374.07.....	.....	.....31,568	.....	.....42,792	...	42,792	11,224	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....194,499	...	194,499	84,213	.....	.....	.....	.....	.....	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	.....	.....	.....175,814	...	175,814	95,679	.....	.....	.....	.....	.....	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	.....	.....	.....297,636	...	297,636	214,078	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....25,290	...	25,290	14,867	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....117,082	...	117,082	72,455	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2019	02/22/2021	1,429	396,807	277.74.....	.....	.....12,038	.....	.....18,182	...	18,182	6,144	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/07/2019	01/29/2021	48	17,561	364.41.....	.....	.....632	.....	.....875	...	875	243	.....	.....	.....	.....	.....	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	.....	.....	.....10,301	...	10,301	5,670	.....	.....	.....	.....	.....	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	.....	.....	.....98,092	...	98,092	70,675	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....181,005	...	181,005	117,325	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,333,141	...	1,333,141	665,656	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/26/2019	05/27/2022	11,703	3,313,016	283.09.....	.....	.....171,889	.....	.....132,055	...	132,055	(39,833)	.....	.....	.....	.....	.....	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	.....	.....	.....185,807	...	185,807	113,575	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....4,567,004	...	4,567,004	..2,215,482	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.44

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....	.....33,342	...	33,342	26,265	.....	.....	.....	.....	.....	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	.....	.....	.....647,998	...	647,998	333,360	.....	.....	.....	.....	.....	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	.....	.....	.....6,127	...	6,127	5,465	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97..	01/15/2019	01/14/2022	..132,884	...35,428,329	266.61.....	.....	.....1,072,378	.....	.....1,723,664	...	1,723,664	651,286	.....	.....	.....	.....	.....	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	.....	.....	.....33,919	...	33,919	19,693	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97..	10/04/2016	09/30/2019	4,476	1,157,876	258.69.....	30,436	.....	.....	.....72,861	...	72,861	51,477	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....740,555	...	740,555	323,589	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97..	01/23/2019	01/22/2020	.....	.....	390.63.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....679,119	...	679,119	287,035	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97..	05/20/2019	05/01/2020	.....	.....	280.76.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....952,579	...	952,579	503,641	.....	.....	.....	.....	.....	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	.....	.....	.....157,457	...	157,457	88,345	.....	.....	.....	.....	.....	003.....
Basket Rainbow Call Options.....	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Group FOR8UP27PHTHYVLBNG30..	05/16/2019	05/15/2020	#####	...48,686,292	2850.96.....	.....	.....2,535,339	.....	.....2,728,913	...	2,728,913	193,574	.....	.....	.....	.....	.....	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	.....	.....	.....78,311	...	78,311	40,284	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019	03/18/2022	11,696	3,249,405	277.83.....	.....	.....127,814	.....	.....163,821	...	163,821	36,007	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019	02/17/2022	693	189,127	273.1.....	.....	.....9,086	.....	.....11,853	...	11,853	2,767	.....	.....	.....	.....	.....	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	.....	.....	.....7,752	...	7,752	5,217	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97..	01/15/2019	01/14/2021	823	221,178	268.88.....	.....	.....4,113	.....	.....8,241	...	8,241	4,128	.....	.....	.....	.....	.....	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	.....	.....	.....28,445	...	28,445	19,292	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....181,485	...	181,485	96,896	.....	.....	.....	.....	.....	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	.....	.....	.....50,014	...	50,014	38,752	.....	.....	.....	.....	.....	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			190,189	...	190,189	135,309						003.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....	.....532	...	532	438	.....	.....	.....	.....	.....	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	.....	.....	.....1,102,272	...	1,102,272	553,184	.....	.....	.....	.....	.....	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	.....	.....	.....2,252,368	...	2,252,368	1,224,417	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....148,364	...	148,364	66,795	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....3,851	...	3,851	1,912	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/20/2019	03/11/2022	...42,300	...15,807,562	373.7.....	.....	.....549,479	.....	.....623,516	...	623,516	74,037	.....	.....	.....	.....	.....	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	.....	.....	.....36,608	...	36,608	30,345	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....202,519	...	202,519	132,899	.....	.....	.....	.....	.....	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	.....	.....	.....24,784	...	24,784	20,757	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/26/2019	02/27/2020	19,800	7,273,086	367.33.....	.....	.....218,195	.....	.....258,725	...	258,725	40,531	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/09/2020	.....	.....	404.43.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....5,081	...	5,081	3,327	.....	.....	.....	.....	.....	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	.....	.....	.....165,948	...	165,948	105,168	.....	.....	.....	.....	.....	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	.....	.....	.....4,190,672	...	4,190,672	...2,356,497	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....71,395	...	71,395	39,401	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....217,071	...	217,071	98,212	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/04/2019	06/03/2021	6,780	2,519,118	371.53.....	.....	.....71,940	.....	.....97,119	...	97,119	25,179	.....	.....	.....	.....	.....	003.....
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	.....	.....	.....564,768	...	564,768	275,040	.....	.....	.....	.....	.....	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	.....	.....	.....33,656	...	33,656	21,251	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,902,770	...	1,902,770	831,815	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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			1,731	...	1,731	734						003.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
3D Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intl Ltd	05/21/2019	04/29/2020	.....	.....	639.44.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	08/16/2017	08/14/2020	3,998	1,425,601	356.55.....	61,814	.....	.....	.....93,892	...	93,892	44,361	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	08/16/2017	08/14/2020	54,994	20,084,847	365.22.....	645,078	.....	.....	.....909,650	...	909,650	470,727	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	03/26/2019	03/19/2020	18,252	6,727,540	368.6.....	.....	.....194,380	.....	.....227,268	...	227,268	32,888	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	04/23/2019	04/15/2021	6,055	2,248,774	371.39.....	.....	.....63,699	.....	.....85,320	...	85,320	21,621	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	02/21/2019	02/04/2020	49,167	18,027,884	366.67.....	.....	.....398,740	.....	.....615,626	...	615,626	216,885	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	01/10/2019	01/07/2022	30,210	10,995,355	363.96.....	.....	.....443,186	.....	.....611,105	...	611,105	167,919	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	06/27/2019	06/23/2020	535	202,006	377.25.....	.....	.....4,396	.....	.....3,898	...	3,898	(499)	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	07/26/2016	07/19/2019	5,247	1,370,393	261.18.....	29,016	.....	.....	.....72,625	...	72,625	56,874	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	03/20/2019	02/28/2022	656	247,634	377.56.....	.....	.....7,484	.....	.....8,338	...	8,338	855	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	05/06/2019	04/23/2021	1,563	437,829	280.2.....	.....	.....14,437	.....	.....17,776	...	17,776	3,339	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	12/06/2017	11/29/2019	2,971	836,724	281.6.....	12,004	.....	.....	.....3,643	...	3,643	2,984	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	10/31/2018	10/29/2021	198,369	50,526,497	254.71.....	1,999,557	.....	.....	.....4,209,855	...	4,209,855	2,126,267	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	01/17/2017	01/10/2020	120,204	31,441,768	261.57.....	1,048,179	.....	.....	.....1,647,894	...	1,647,894	1,146,242	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	01/17/2018	01/16/2020	876	244,451	279.21.....	10,169	.....	.....	.....8,558	...	8,558	7,290	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	11/14/2017	11/13/2019	5,936	2,202,631	371.04.....	40,071	.....	.....	.....58,200	...	58,200	37,165	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	05/07/2019	04/26/2021	6,613	2,472,650	373.89.....	.....	.....62,893	.....	.....84,186	...	84,186	21,294	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	08/16/2017	08/14/2020	40,063	14,601,394	364.46.....	481,959	.....	.....	.....685,357	...	685,357	352,123	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	06/20/2019	06/19/2020	9,532	2,586,498	271.36.....	.....	.....66,721	.....	.....61,320	...	61,320	(5,401)	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	07/11/2016	07/05/2019	26,506	6,583,521	248.38.....	297,661	.....	.....	.....706,234	...	706,234	403,240	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	04/04/2019	03/28/2022	71,275	19,204,382	269.44.....	.....	.....543,117	.....	.....825,786	...	825,786	282,670	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	08/13/2018	08/10/2021	12,659	4,760,473	376.05.....	122,794	.....	.....	.....155,318	...	155,318	76,825	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019	02/19/2021	3,378	931,519	275.74.....	.....	.....27,441	.....	.....47,500	...	47,500	20,059	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/07/2019	02/25/2022	2,294	846,924	369.27.....	.....	.....32,063	.....	.....39,342	...	39,342	7,279	.....	.....	.....	.....	.....	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	.....	.....	.....1,287,244	...	1,287,244	661,664	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,023,732	...	1,023,732	508,675	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....112,860	...	112,860	62,267	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/20/2019	02/04/2022	463	172,009	371.75.....	.....	.....6,283	.....	.....7,227	...	7,227	944	.....	.....	.....	.....	.....	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	.....	.....36,701	...	36,701	23,003	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019	02/19/2021	1,644	457,126	278.14.....	.....	.....11,659	.....	.....19,683	...	19,683	8,023	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....788,007	...	788,007	406,240	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....111,841	...	111,841	62,476	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/23/2019	01/22/2020	...58,331	...21,290,071	364.99.....	.....	.....389,648	.....	.....786,996	...	786,996	397,348	.....	.....	.....	.....	.....	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	.....	.....	.....77,573	...	77,573	52,263	.....	.....	.....	.....	.....	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	.....	.....	.....6,297	...	6,297	5,132	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/22/2019	03/19/2021	289	75,912	262.99.....	.....	.....2,615	.....	.....4,113	...	4,113	1,498	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,535,774	...	1,535,774	769,877	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....202,147	...	202,147	108,242	.....	.....	.....	.....	.....	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	.....	.....	.....6,535	...	6,535	5,046	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....87,422	...	87,422	41,078	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....2,060	...	2,060	1,167	.....	.....	.....	.....	.....	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	.....	.....	.....38,137	...	38,137	27,212	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/23/2019	05/16/2022	...1,690	...637,132	376.93.....	.....	.....18,424	.....	.....22,715	...	22,715	4,290	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.48

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/29/2019	03/26/2021	6,785	2,566,388	378.26.....	.....	.....69,068	.....	.....69,395	...	69,395	327	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....32,285	...	32,285	16,523	.....	.....	.....	.....	.....	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	.....	.....	.....24,741	...	24,741	16,512	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/26/2019	02/25/2022	10,353	3,909,065	377.59.....	.....	.....120,091	.....	.....131,282	...	131,282	11,191	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,588	...	1,588	722	.....	.....	.....	.....	.....	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	.....	.....	.....149,371	...	149,371	91,573	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019	02/04/2022	807	223,605	277.13.....	.....	.....7,851	.....	.....11,622	...	11,622	3,771	.....	.....	.....	.....	.....	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	.....	.....	.....16,371	...	16,371	8,613	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,399,552	...	1,399,552	699,955	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/05/2019	04/01/2021	4,599	1,730,749	376.37.....	.....	.....44,376	.....	.....51,615	...	51,615	7,239	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/11/2019	04/08/2022	4,927	1,390,139	282.15.....	.....	.....49,401	.....	.....57,042	...	57,042	7,641	.....	.....	.....	.....	.....	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	.....	.....	.....944,326	...	944,326	614,056	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/23/2019	04/16/2021	7,934	2,956,795	372.68.....	.....	.....79,180	.....	.....105,873	...	105,873	26,693	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....19,617	...	19,617	9,721	.....	.....	.....	.....	.....	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	.....	.....	.....39,739	...	39,739	24,102	.....	.....	.....	.....	.....	003.....
Basket Rainbow Call Options.....	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Group FOR8UP27PHTHYVLBNG30..	02/19/2019	02/14/2020	#####	67,758,287	2775.6.....	.....	.....2,918,214	.....	.....4,393,616	...	4,393,616	1,475,402	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,363,545	...	1,363,545	608,905	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/22/2019	03/02/2021	720	188,230	261.39.....	.....	.....7,035	.....	.....11,067	...	11,067	4,032	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	07/26/2016	07/19/2019	105,542	26,316,776	249.35.....	1,043,806	.....	.....	.....2,707,349	...	2,707,349	1,582,833	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/16/2020	.....	.....	403.9.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	.....11,039	...	11,039	8,395	.....	.....	.....	.....	.....	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	.....	.....	.....45,672	...	45,672	37,171	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/20/2019	06/16/2020	.....	.....	288.74.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	06/26/2019	06/24/2021	3,227	951,226	294.73.....	.....	.....21,806	.....	.....15,855	.....	.....15,855	(5,951)	.....	.....	.....	.....	.....	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	.....	.....	.....77,304	.....	.....77,304	61,329	.....	.....	.....	.....	.....	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	.....	.....	.....95,998	.....	.....95,998	59,113	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/24/2019	05/11/2020	10,662	3,924,723	368.11.....	.....	.....83,482	.....	.....138,909	.....	.....138,909	55,427	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....581,205	.....	.....581,205	271,975	.....	.....	.....	.....	.....	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	.....	.....	.....3,081	.....	.....3,081	1,900	.....	.....	.....	.....	.....	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	.....	.....	.....210,948	.....	.....210,948	122,257	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....46,709	.....	.....46,709	24,579	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/03/2020	10,063	2,639,749	262.31.....	.....	.....53,739	.....	.....118,000	.....	.....118,000	64,261	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....539,641	.....	.....539,641	240,180	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/20/2019	05/01/2020	.....	.....	282.54.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	.....26,791	.....	.....26,791	13,314	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/15/2019	04/09/2021	14,596	5,504,021	377.09.....	.....	.....121,877	.....	.....159,267	.....	.....159,267	37,391	.....	.....	.....	.....	.....	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	.....	.....	.....171,976	.....	.....171,976	110,069	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/07/2019	02/04/2022	14,485	5,307,311	366.4.....	.....	.....223,214	.....	.....272,221	.....	.....272,221	49,007	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....123,537	.....	.....123,537	60,567	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/26/2019	06/23/2021	14,376	5,512,132	383.43.....	.....	.....143,183	.....	.....122,578	.....	.....122,578	(20,606)	.....	.....	.....	.....	.....	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	.....	.....	.....213,691	.....	.....213,691	143,577	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....234,209	.....	.....234,209	107,177	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/10/2019	01/07/2022	31,157	11,344,036	364.09.....	.....	.....455,207	.....	.....627,595	.....	.....627,595	172,388	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.50

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....	.....4,808	...	4,808	4,149	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....2,724,504	...	2,724,504	...1,332,959	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....79,412	...	79,412	36,976	.....	.....	.....	.....	.....	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	.....	.....	.....120,581	...	120,581	90,709	.....	.....	.....	.....	.....	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	.....	.....	.....25,678	...	25,678	20,054	.....	.....	.....	.....	.....	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	.....	.....	.....23,476	...	23,476	13,135	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....56,948	...	56,948	33,362	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,093,351	...	1,093,351	579,444	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2022	...16,611	4,312,662	259.63.....	.....	.....182,054	.....	.....293,061	...	293,061	111,006	.....	.....	.....	.....	.....	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	.....	.....	.....10,329	...	10,329	9,430	.....	.....	.....	.....	.....	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	.....	.....	.....544	...	544	464	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....812,733	...	812,733	365,500	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....105,752	...	105,752	56,707	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019	03/12/2021	917	254,916	278.08.....	.....	.....7,700	.....	.....11,545	...	11,545	3,845	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....231,300	...	231,300	111,594	.....	.....	.....	.....	.....	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	.....	.....	.....12,225	...	12,225	9,350	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019	04/14/2022	...19,957	5,570,265	279.11.....	.....	.....242,495	.....	.....285,479	...	285,479	42,984	.....	.....	.....	.....	.....	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	.....	.....	.....30,949	...	30,949	23,097	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,377,286	...	1,377,286	644,417	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....11,259	...	11,259	5,265	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/26/2019	03/02/2020	...23,246	8,477,246	364.68.....	.....	.....293,593	.....	.....351,354	...	351,354	57,761	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/10/2019	01/07/2022	...18,591	6,918,715	372.16.....		210,447		283,327	...	283,327	72,880						003.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 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	.....	.....	.....1,474	...	1,474	917	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	08/31/2018	08/28/2020	6,808	1,973,303	289.86.....	60,207	.....	.....	.....34,938	...	34,938	29,242	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/13/2019	04/25/2022	1,122	428,687	382.19.....	.....	.....9,871	.....	.....12,233	...	12,233	2,363	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/10/2019	01/07/2022	69,469	25,795,798	371.33.....	.....	.....807,921	.....	.....1,091,146	...	1,091,146	283,226	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....907,370	...	907,370	383,186	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	05/06/2019	04/18/2022	9,339	2,618,740	280.4.....	.....	.....107,768	.....	.....117,401	...	117,401	9,633	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/07/2019	01/29/2021	289	105,265	364.48.....	.....	.....3,781	.....	.....5,231	...	5,231	1,450	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/20/2019	03/18/2022	55,881	20,832,902	372.81.....	.....	.....748,802	.....	.....852,554	...	852,554	103,752	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....166,357	...	166,357	73,627	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/26/2019	06/17/2022	37,745	14,531,351	384.99.....	.....	.....483,888	.....	.....378,819	...	378,819	(105,069)	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/09/2020	.....	.....	283.56.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	.....53,127	...	53,127	32,286	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,285,695	...	1,285,695	601,279	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....777,007	...	777,007	324,841	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2021	232	62,416	268.72.....	.....	.....1,173	.....	.....2,350	...	2,350	1,177	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/19/2019	06/16/2021	8,986	3,405,989	379.04.....	.....	.....91,566	.....	.....93,690	...	93,690	2,125	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	05/30/2019	05/28/2021	1,020	287,284	281.53.....	.....	.....8,426	.....	.....11,010	...	11,010	2,584	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....88,811	...	88,811	50,323	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2019	05/02/2022	58,141	15,478,358	266.22.....	.....	.....533,736	.....	.....790,008	...	790,008	256,271	.....	.....	.....	.....	.....	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	.....	.....	.....4,969	...	4,969	2,975	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....51,355	...	51,355	26,614	.....	.....	.....	.....	.....	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			134,075	...	134,075	98,957						003.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/10/2019	01/07/2022	6,884	2,502,808	363.58.....	.....	.....102,155	.....	.....140,975	...	140,975	38,820	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2019	04/30/2021	674	179,410	266.06.....	.....	.....4,633	.....	.....8,297	...	8,297	3,664	.....	.....	.....	.....	.....	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	.....	.....	.....202,815	...	202,815	147,497	.....	.....	.....	.....	.....	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	.....	.....	.....105,798	...	105,798	76,162	.....	.....	.....	.....	.....	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	.....	.....	.....37,998	...	37,998	30,390	.....	.....	.....	.....	.....	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	.....	.....	.....37,164	...	37,164	24,967	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....302,897	...	302,897	154,952	.....	.....	.....	.....	.....	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	.....	.....	.....9,302	...	9,302	6,407	.....	.....	.....	.....	.....	003.....
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	.....	.....	.....6,128	...	6,128	5,044	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019	02/19/2021	274	75,638	276.09.....	.....	.....2,183	.....	.....3,784	...	3,784	1,602	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....22,990	...	22,990	12,753	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....24,431	...	24,431	13,939	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/20/2019	04/28/2020	.....	.....	283.64.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2021	4,872	1,267,626	260.21.....	.....	.....40,970	.....	.....78,511	...	78,511	37,542	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....262,535	...	262,535	118,619	.....	.....	.....	.....	.....	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	.....	.....	.....31,808	...	31,808	25,362	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....80,685	...	80,685	38,146	.....	.....	.....	.....	.....	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	.....	.....	.....80,027	...	80,027	46,564	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....157,653	...	157,653	83,031	.....	.....	.....	.....	.....	003.....
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	.....	.....	.....46,050	...	46,050	31,390	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....12,828	...	12,828	8,273	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/05/2019	04/01/2021	6,516	2,474,820	379.83.....	.....	.....54,210	.....	.....62,041	...	62,041	7,831	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....448,853	...	448,853	227,292	.....	.....	.....	.....	.....	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	.....	.....	.....27,260	...	27,260	15,924	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/04/2019	06/01/2022	13,371	3,650,684	273.04.....	.....	.....119,265	.....	.....132,857	...	132,857	13,592	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2021	575	150,845	262.33.....	.....	.....4,290	.....	.....8,333	...	8,333	4,043	.....	.....	.....	.....	.....	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	.....	.....	.....25,459	...	25,459	21,224	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/10/2019	01/08/2021	251	91,206	363.21.....	.....	.....2,971	.....	.....4,747	...	4,747	1,777	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....190,878	...	190,878	109,401	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/04/2019	05/26/2022	24,879	6,711,089	269.75.....	.....	.....255,258	.....	.....289,317	...	289,317	34,059	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....97,365	...	97,365	43,988	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017	12/11/2020	79	21,781	277.18.....	965	.....	.....	.....1,009	...	1,009	741	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/07/2019	01/28/2022	51,593	19,084,818	369.91.....	.....	.....712,501	.....	.....858,268	...	858,268	145,767	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....168,631	...	168,631	86,573	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....227,676	...	227,676	111,408	.....	.....	.....	.....	.....	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	.....	.....	.....58,976	...	58,976	48,311	.....	.....	.....	.....	.....	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	.....	.....	.....76,050	...	76,050	53,053	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....555,432	...	555,432	249,797	.....	.....	.....	.....	.....	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	.....	.....	.....2,963,153	...	2,963,153	1,500,998	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....179,647	...	179,647	86,191	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/04/2019	05/20/2022	2,907	1,093,635	376.25.....	.....	.....34,880	.....	.....40,096	...	40,096	5,216	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,594,584	...	1,594,584	711,938	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/07/2019	01/28/2022	10,754	4,002,787	372.21.....	.....	.....138,298	.....	.....164,817	...	164,817	26,520	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.54

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....	.....65,668	...	65,668	40,146	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....22,287	...	22,287	11,971	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019	05/10/2022	8,747	2,468,468	282.2.....	89,892	.....	.....	.....101,769	...	101,769	11,877	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....774,146	...	774,146	369,568	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....217,382	...	217,382	120,354	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....251,584	...	251,584	128,625	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/10/2019	06/05/2020	.....	.....	406.34.....	(0)	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....176,554	...	176,554	85,995	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,864,838	...	1,864,838	948,885	.....	.....	.....	.....	.....	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	.....	.....	.....1,098	...	1,098	750	.....	.....	.....	.....	.....	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	.....	.....	.....11,573	...	11,573	6,655	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/27/2019	06/25/2020	.....	.....	416.01.....	(0)	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....920,305	...	920,305	423,310	.....	.....	.....	.....	.....	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	.....	.....	.....16,006	...	16,006	11,059	.....	.....	.....	.....	.....	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	.....	.....	.....101,072	...	101,072	70,405	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....995,254	...	995,254	450,071	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....6,399	...	6,399	3,548	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/15/2019	02/14/2022	75,462	...28,190,956	373.58.....	935,724	.....	.....	.....1,107,117	...	1,107,117	171,393	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2019	05/05/2021	10,973	...4,097,333	373.4.....	107,426	.....	.....	.....143,348	...	143,348	35,922	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....194,977	...	194,977	125,487	.....	.....	.....	.....	.....	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	.....	.....	.....26,125	...	26,125	20,982	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.55

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 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	.....	.....	.....115,719	...	115,719	51,547	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/20/2019	05/08/2020	9,015	2,365,019	262.34.....	.....	.....52,919	.....	.....102,966	...	102,966	50,048	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/05/2019	02/28/2022	26,137	7,069,266	270.47.....	.....	.....144,015	.....	.....285,231	...	285,231	141,216	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,068	...	1,068	555	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....386,512	...	386,512	159,182	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....117,881	...	117,881	54,954	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/04/2019	05/23/2022	53,188	14,246,435	267.85.....	.....	.....589,856	.....	.....675,046	...	675,046	85,190	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....106,603	...	106,603	58,670	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....159,301	...	159,301	81,330	.....	.....	.....	.....	.....	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	.....	.....	.....2,350	...	2,350	1,874	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....339,092	...	339,092	149,802	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/11/2019	04/01/2022	11,735	3,297,420	280.99.....	.....	.....123,219	.....	.....143,767	...	143,767	20,548	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/26/2019	02/25/2021	48	18,157	379.06.....	.....	.....374	.....	.....461	...	461	87	.....	.....	.....	.....	.....	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	.....	.....	.....293,763	...	293,763	239,341	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....104,644	...	104,644	48,595	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/22/2019	03/15/2022	22,127	5,913,121	267.24.....	.....	.....210,424	.....	.....283,395	...	283,395	72,971	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/29/2019	03/23/2021	14,231	5,428,226	381.43.....	.....	.....126,516	.....	.....124,268	...	124,268	(2,248)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/15/2019	04/07/2021	5,989	2,253,122	376.19.....	.....	.....51,868	.....	.....68,045	...	68,045	16,178	.....	.....	.....	.....	.....	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	.....	.....	.....190,248	...	190,248	118,593	.....	.....	.....	.....	.....	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	.....	.....	.....14,028	...	14,028	10,527	.....	.....	.....	.....	.....	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	.....	.....	.....34,347	...	34,347	25,443	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2019	04/29/2022	40,025	10,661,846	266.38.....	.....	.....364,627	.....	.....539,516	...	539,516	174,889	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.56

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/10/2019	01/08/2021	5,396	1,958,986	363.04.....	.....	.....64,267	.....	.....102,688	...	102,688	38,421	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/24/2019	01/22/2021	977	364,224	372.73.....	.....	.....7,759	.....	.....12,442	...	12,442	4,683	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....7,049	...	7,049	3,448	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....25,562	...	25,562	15,438	.....	.....	.....	.....	.....	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	.....	.....	.....426,497	...	426,497	266,338	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2021	2,570	682,495	265.59.....	.....	.....15,804	.....	.....31,237	...	31,237	15,433	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019	03/11/2022	5,933	1,641,021	276.58.....	.....	.....68,130	.....	.....87,634	...	87,634	19,504	.....	.....	.....	.....	.....	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	.....	.....	.....26,323	...	26,323	14,705	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....918,935	...	918,935	377,228	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/05/2019	03/16/2021	1,534	580,878	378.56.....	.....	.....13,288	.....	.....15,360	...	15,360	2,071	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019	05/23/2022	5,676	1,609,872	283.62.....	.....	.....55,231	.....	.....62,051	...	62,051	6,820	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....309,735	...	309,735	192,052	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....201,317	...	201,317	125,504	.....	.....	.....	.....	.....	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	.....	.....	.....824,345	...	824,345	445,061	.....	.....	.....	.....	.....	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	.....	.....	.....32,082	...	32,082	26,868	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....318,672	...	318,672	161,032	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....180,838	...	180,838	98,886	.....	.....	.....	.....	.....	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	.....	.....	.....21,739	...	21,739	12,557	.....	.....	.....	.....	.....	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	.....	.....	.....642	...	642	469	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/10/2019	01/08/2021	3,388	...1,250,236	369.02.....	.....	.....31,542	.....	.....50,516	...	50,516	18,974	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....850,284	...	850,284	375,434	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.57

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....	.....3,942,392	...	3,942,392	...2,520,165	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019	02/04/2022	...21,161	...5,826,783	275.36.....	.....	.....222,708	.....	.....335,738	...	335,738	...113,029	.....	.....	.....	.....	.....	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	.....	.....	.....80,593	...	80,593	...47,969	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....3,359	...	3,359	...1,747	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/19/2019	06/10/2022	876	327,883	374.48.....	.....	.....13,676	.....	.....12,961	...	12,961	...(715)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....289,632	...	289,632	...134,021	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....65,302	...	65,302	...30,351	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....141,972	...	141,972	...77,669	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....216,401	...	216,401	...112,023	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/23/2019	05/12/2022	2,313	863,597	373.37.....	.....	.....28,265	.....	.....35,249	...	35,249	...6,984	.....	.....	.....	.....	.....	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	.....	.....	.....19,218	...	19,218	...15,899	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....627,879	...	627,879	...288,107	.....	.....	.....	.....	.....	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	.....	.....	.....40,866	...	40,866	...27,757	.....	.....	.....	.....	.....	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	.....	.....	.....36,657	...	36,657	...30,687	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019	04/08/2022	1,809	...517,394	286.09.....	.....	.....16,176	.....	.....17,343	...	17,343	...1,167	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019	02/02/2022	965	...268,574	278.28.....	.....	.....10,090	.....	.....13,166	...	13,166	...3,076	.....	.....	.....	.....	.....	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	.....	.....	.....84,391	...	84,391	...46,845	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/05/2019	02/28/2022	9,312	...2,540,305	272.8.....	.....	.....45,536	.....	.....90,281	...	90,281	...44,745	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/20/2019	06/09/2020	7,269	...1,963,006	270.07.....	.....	.....56,840	.....	.....53,318	...	53,318	...(3,522)	.....	.....	.....	.....	.....	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	.....	.....	.....107,921	...	107,921	...79,949	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/10/2019	06/05/2020	...16,545	...6,172,841	373.09.....	.....	.....131,534	.....	.....167,957	...	167,957	...36,422	.....	.....	.....	.....	.....	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	.....	.....	.....62,202	...	62,202	...43,468	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.58

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 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	.....	.....	.....477,560	...	477,560	214,828	.....	.....	.....	.....	.....	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	.....	.....	.....4,503	...	4,503	3,796	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,225,363	...	1,225,363	569,476	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/05/2019	02/26/2021	923	244,535	265.05.....	.....	.....4,576	.....	.....11,730	...	11,730	7,154	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	02/21/2018	02/02/2021	...1,006	298,723	297.08.....	4,140	.....	.....	.....3,525	...	3,525	2,915	.....	.....	.....	.....	.....	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	.....	.....	.....232,549	...	232,549	179,063	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/07/2019	03/05/2021	866	326,057	376.5.....	.....	.....6,859	.....	.....9,494	...	9,494	2,635	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/10/2019	05/08/2020	...18,204	6,707,469	368.47.....	.....	.....138,529	.....	.....231,881	...	231,881	93,352	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/20/2019	04/24/2020	...26,229	6,856,972	261.43.....	.....	.....163,929	.....	.....319,868	...	319,868	155,938	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	01/22/2019	01/21/2022	498	133,019	267.16.....	.....	.....6,310	.....	.....10,650	...	10,650	4,341	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	01/22/2019	01/21/2022	...29,923	8,004,224	267.49.....	.....	.....374,066	.....	.....670,395	...	670,395	296,329	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....825,346	...	825,346	433,260	.....	.....	.....	.....	.....	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	.....	.....	.....581,707	...	581,707	404,690	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....48,100	...	48,100	27,721	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....44,728	...	44,728	27,982	.....	.....	.....	.....	.....	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	.....	.....	.....1,146	...	1,146	773	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....926,515	...	926,515	479,711	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	02/20/2019	02/18/2022	...5,530	1,548,890	280.08.....	.....	.....47,451	.....	.....69,863	...	69,863	22,412	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....818,567	...	818,567	432,151	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/12/2019	02/11/2022	...2,775	724,577	261.09.....	.....	.....28,474	.....	.....46,302	...	46,302	17,829	.....	.....	.....	.....	.....	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	.....	.....	.....260,972	...	260,972	160,646	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.59

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/26/2019	06/17/2021	3,474	1,013,388	291.74.....	.....	.....27,496	.....	.....20,509	...	20,509	(6,987)	.....	.....	.....	.....	.....	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	.....	.....	.....138,187	...	138,187	113,621	.....	.....	.....	.....	.....	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	.....	.....	.....3,197	...	3,197	2,303	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019	03/01/2022	9,541	2,637,390	276.44.....	.....	.....109,636	.....	.....141,984	...	141,984	32,347	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....35,652	...	35,652	22,707	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/04/2019	03/29/2021	75	20,265	269.55.....	.....	.....396	.....	.....751	...	751	354	.....	.....	.....	.....	.....	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	.....	.....	.....32,169	...	32,169	15,998	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....2,423,868	...	2,423,868	...1,159,075	.....	.....	.....	.....	.....	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	.....	.....	.....14,268	...	14,268	10,369	.....	.....	.....	.....	.....	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	.....	.....	.....2,780	...	2,780	1,662	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/29/2019	03/14/2022	1,712	641,554	374.77.....	.....	.....25,644	.....	.....24,298	...	24,298	(1,346)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/07/2019	02/26/2021	2,214	829,466	374.58.....	.....	.....18,977	.....	.....26,434	...	26,434	7,457	.....	.....	.....	.....	.....	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	.....	.....	.....44,241	...	44,241	23,865	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019	02/04/2022	96	26,770	278.8.....	.....	.....866	.....	.....1,362	...	1,362	496	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/08/2019	04/01/2020	.....	.....	409.29.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/05/2019	03/25/2022	4,202	1,602,352	381.31.....	.....	.....46,435	.....	.....46,714	...	46,714	279	.....	.....	.....	.....	.....	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	.....	.....	.....63,248	...	63,248	28,653	.....	.....	.....	.....	.....	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	.....	.....	.....31,417	...	31,417	17,205	.....	.....	.....	.....	.....	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	.....	.....	.....52,543	...	52,543	29,804	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/15/2019	04/14/2021	2,340	887,451	379.29.....	.....	.....17,782	.....	.....23,093	...	23,093	5,310	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/20/2019	05/19/2020	4,015	1,057,782	263.43.....	.....	.....21,924	.....	.....43,082	...	43,082	21,158	.....	.....	.....	.....	.....	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	.....	.....	.....145,405	...	145,405	88,303	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/04/2018	03/31/2020	5,065	1,368,663	270.2.....	28,974	.....	.....	.....37,689	...	37,689	27,750	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/10/2019	04/27/2020	.....	.....	406.13.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....437,216	...	437,216	217,780	.....	.....	.....	.....	.....	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	.....	.....	.....12,961	...	12,961	6,457	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,185,249	...	1,185,249	590,353	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/23/2019	05/21/2021	1,020	272,590	267.19.....	.....	.....7,264	.....	.....11,903	...	11,903	4,639	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/06/2019	02/28/2020	..109,666	28,618,512	260.96.....	.....	.....494,595	.....	.....1,374,194	...	1,374,194	879,599	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....895,317	...	895,317	472,799	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....397,741	...	397,741	186,861	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....66,953	...	66,953	35,433	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....37,824	...	37,824	23,666	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....2,794,195	...	2,794,195	...1,266,342	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/10/2019	06/05/2020	.....	.....	406.41.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	.....2,892	...	2,892	2,308	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....667,027	...	667,027	442,021	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/26/2019	02/25/2021	3,794	1,399,258	368.85.....	.....	.....45,371	.....	.....58,177	...	58,177	12,806	.....	.....	.....	.....	.....	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	.....	.....	.....1,664	...	1,664	1,495	.....	.....	.....	.....	.....	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	.....	.....	.....20,203	...	20,203	16,377	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/12/2019	06/09/2021	...14,394	5,454,970	378.97.....	.....	.....132,858	.....	.....149,876	...	149,876	17,017	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,895,437	...	1,895,437	899,709	.....	.....	.....	.....	.....	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	.....	.....	.....288,986	...	288,986	161,038	.....	.....	.....	.....	.....	003.....

QE06.60

SCHEDULE DB - PART A - SECTION 1

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

QE06.62

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....	.....88,133	...	88,133	48,263	.....	.....	.....	.....	.....	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	.....	.....	.....5,966	...	5,966	3,215	.....	.....	.....	.....	.....	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	.....	.....	.....1,029	...	1,029	782	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/07/2019	01/28/2022	18,402	6,824,367	370.85.....	.....	.....246,954	.....	.....296,128	...	296,128	49,174	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2022	11,797	3,169,827	268.69.....	.....	.....86,475	.....	.....138,434	...	138,434	51,960	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/27/2019	06/19/2020	.....	.....	411.56.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	.....909	...	909	511	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2019	04/29/2022	78,362	29,433,461	375.61.....	.....	.....955,230	.....	.....1,097,553	...	1,097,553	142,323	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/10/2019	05/26/2020	.....	.....	396.57.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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.....	572,565	.....	.....	.....1,322,300	...	1,322,300	881,515	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/26/2019	06/17/2022	21,047	6,138,229	291.64.....	.....	.....221,290	.....	.....156,834	...	156,834	(64,457)	.....	.....	.....	.....	.....	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	.....	.....	.....388,997	...	388,997	294,093	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....11,822	...	11,822	7,542	.....	.....	.....	.....	.....	003.....
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	.....	.....	.....631,780	...	631,780	359,049	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019	01/21/2021	1,767	482,483	273.12.....	.....	.....13,326	.....	.....28,195	...	28,195	14,869	.....	.....	.....	.....	.....	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.....
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	.....	.....	.....388,486	...	388,486	294,209	.....	.....	.....	.....	.....	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	.....	.....	.....658,964	...	658,964	497,936	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....561,514	...	561,514	251,358	.....	.....	.....	.....	.....	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	.....	.....	.....4,378	...	4,378	3,424	.....	.....	.....	.....	.....	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	.....	.....	.....5,749	...	5,749	3,096	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.63

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....	.....512,611	...	512,611	372,428	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/10/2019	05/01/2020	.....	.....	404.06.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Basket Rainbow Call Options.....	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Group FOR8UP27PHTHYVLBNG30..	11/16/2018	11/15/2019	#####	...41,276,980	2730.2.....	2,175,256	.....	.....	.....2,618,647	...	2,618,647	...2,030,373	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/20/2019	02/23/2021	478	176,599	369.74.....	.....	.....5,378	.....	.....7,051	...	7,051	1,672	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/12/2019	06/04/2021	15,530	5,831,955	375.53.....	.....	.....164,773	.....	.....187,971	...	187,971	23,199	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,349,102	...	1,349,102	680,084	.....	.....	.....	.....	.....	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	.....	.....	.....174,504	...	174,504	129,960	.....	.....	.....	.....	.....	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	.....	.....	.....336,233	...	336,233	215,811	.....	.....	.....	.....	.....	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	.....	.....	.....428,996	...	428,996	301,044	.....	.....	.....	.....	.....	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	.....	.....	.....145,044	...	145,044	109,420	.....	.....	.....	.....	.....	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	.....	.....	.....534,583	...	534,583	319,054	.....	.....	.....	.....	.....	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	.....	.....	.....70,556	...	70,556	51,288	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....25,470	...	25,470	11,923	.....	.....	.....	.....	.....	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	.....	.....	.....145,051	...	145,051	100,227	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/11/2019	04/09/2021	3,623	1,023,868	282.61.....	.....	.....27,044	.....	.....35,762	...	35,762	8,718	.....	.....	.....	.....	.....	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	.....	.....	.....781,366	...	781,366	458,626	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/16/2019	04/04/2022	49,004	...13,132,649	267.99.....	.....	.....344,500	.....	.....609,501	...	609,501	265,001	.....	.....	.....	.....	.....	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	.....	.....	.....15,055	...	15,055	8,086	.....	.....	.....	.....	.....	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	.....	.....	.....58,031	...	58,031	44,208	.....	.....	.....	.....	.....	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	.....	.....	.....379,646	...	379,646	276,271	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....202,198	...	202,198	110,189	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/22/2019	03/18/2022	18,210	4,833,892	265.45.....	.....	.....187,383	.....	.....253,300	...	253,300	65,918	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....	.....48,149	...	48,149	26,107	.....	.....	.....	.....	.....	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	.....	.....	.....185,155	...	185,155	126,538	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....480,946	...	480,946	244,302	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....131,538	...	131,538	68,410	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/24/2019	05/12/2020	.....	.....	399.1.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/26/2019	02/28/2020	18,214	6,669,507	366.18.....	.....	.....213,101	.....	.....253,765	...	253,765	40,664	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/07/2019	03/05/2021	11,453	4,305,697	375.94.....	.....	.....93,000	.....	.....128,912	...	128,912	35,913	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,450,139	...	1,450,139	761,442	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/24/2019	05/08/2020	19,825	7,296,510	368.05.....	.....	.....155,030	.....	.....257,520	...	257,520	102,490	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/23/2019	05/17/2021	6,064	2,271,064	374.53.....	.....	.....51,360	.....	.....75,916	...	75,916	24,556	.....	.....	.....	.....	.....	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	.....	.....	.....141,484	...	141,484	110,103	.....	.....	.....	.....	.....	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	.....	.....	.....3,552	...	3,552	2,633	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/04/2019	03/31/2022	20,939	5,683,223	271.42.....	.....	.....145,734	.....	.....220,375	...	220,375	74,640	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/10/2019	06/04/2020	15,478	5,713,921	369.16.....	.....	.....151,067	.....	.....192,612	...	192,612	41,545	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/19/2019	06/14/2022	29,087	11,084,023	381.07.....	.....	.....372,599	.....	.....339,237	...	339,237	(33,362)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....8,415	...	8,415	5,536	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....15,627	...	15,627	10,408	.....	.....	.....	.....	.....	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	.....	.....	.....5,874	...	5,874	3,706	.....	.....	.....	.....	.....	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	.....	.....	.....6,482	...	6,482	4,155	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	05/06/2019	04/25/2022	4,855	1,369,037	281.96.....	.....	.....52,646	.....	.....56,893	...	56,893	4,247	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/15/2019	04/04/2022	1,144	433,478	379.03.....		12,454		13,960	...	13,960	1,505						003.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 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	.....	.....	.....2,506	...	2,506	1,449	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....84,699	...	84,699	45,807	.....	.....	.....	.....	.....	003.....
Basket Rainbow Call Options.....	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity / Index	Credit Suisse Intl.. E58DKGMJYYYJLN8C3868....	06/18/2019	06/15/2020	#####	...51,196,638	2886.98.....	.....	.....2,840,389	.....	.....2,824,064	...	2,824,064	(16,325)	.....	.....	.....	.....	.....	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	.....	.....	.....65,993	...	65,993	41,166	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97..	06/04/2019	05/19/2021	2,115	803,786	380.08.....	.....	.....15,290	.....	.....20,614	...	20,614	5,324	.....	.....	.....	.....	.....	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	.....	.....	.....18,447	...	18,447	13,877	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97..	04/23/2019	04/19/2021	4,756	1,779,099	374.11.....	.....	.....44,750	.....	.....59,733	...	59,733	14,983	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/25/2017	10/23/2020	6,475	1,776,804	274.39.....	55,236	.....	.....	.....95,150	...	95,150	69,090	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97..	02/15/2019	02/14/2022	11,357	4,272,449	376.18.....	.....	.....129,589	.....	.....151,265	...	151,265	21,676	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97..	05/10/2019	05/04/2020	10,807	3,990,469	369.24.....	.....	.....78,136	.....	.....132,441	...	132,441	54,304	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97..	01/15/2019	01/14/2021	82	21,468	261.17.....	.....	.....655	.....	.....1,263	...	1,263	608	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97..	06/26/2019	06/18/2021	9,164	3,530,427	385.25.....	.....	.....84,309	.....	.....71,160	...	71,160	(13,149)	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97..	01/30/2019	01/28/2022	79,011	...20,508,119	259.56.....	.....	.....843,048	.....	.....1,401,009	...	1,401,009	557,960	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97..	02/26/2019	02/25/2021	4,686	1,779,520	379.72.....	.....	.....35,523	.....	.....43,657	...	43,657	8,134	.....	.....	.....	.....	.....	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	.....	.....	.....3,843	...	3,843	3,341	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97..	04/15/2019	04/05/2021	8,854	3,314,863	374.4.....	.....	.....82,606	.....	.....108,944	...	108,944	26,338	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....130,010	...	130,010	66,466	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....140,705	...	140,705	63,349	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....197,804	...	197,804	107,231	.....	.....	.....	.....	.....	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	.....	.....	.....8,308	...	8,308	4,950	.....	.....	.....	.....	.....	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	.....	.....	.....68,359	...	68,359	41,790	.....	.....	.....	.....	.....	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			1,215	...	1,215	866						003.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 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	.....	.....	.....564,679	...	564,679	300,362	.....	.....	.....	.....	.....	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	.....	.....	.....557,828	...	557,828	300,771	.....	.....	.....	.....	.....	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	.....	.....	.....50,715	...	50,715	31,862	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....4,200	...	4,200	1,978	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/08/2019	04/06/2020	...15,921	5,910,187	371.21.....	136,446	.....	.....	.....173,310	...	173,310	36,863	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/26/2019	02/25/2021	852	325,135	381.69.....	.....	.....5,912	.....	.....7,176	...	7,176	1,265	.....	.....	.....	.....	.....	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	.....	.....	.....524,335	...	524,335	369,881	.....	.....	.....	.....	.....	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	.....	.....	.....243,475	...	243,475	149,029	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/20/2019	06/16/2020	7,300	...1,970,595	269.96.....	.....	.....54,674	.....	.....50,850	...	50,850	(3,824)	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019	05/27/2022	...21,064	...5,972,233	283.53.....	.....	.....206,286	.....	.....252,502	...	252,502	46,217	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/07/2019	02/05/2021	...12,230	...4,589,016	375.22.....	.....	.....103,590	.....	.....139,860	...	139,860	36,270	.....	.....	.....	.....	.....	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	.....	.....	.....1,590,686	...	1,590,686	...1,114,932	.....	.....	.....	.....	.....	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	.....	.....	.....907,234	...	907,234	651,437	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/10/2019	05/22/2020	...36,925	...13,566,241	367.4.....	.....	.....389,559	.....	.....497,623	...	497,623	108,064	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....115,158	...	115,158	74,828	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/05/2019	02/26/2021	1,190	...311,046	261.46.....	.....	.....7,412	.....	.....18,203	...	18,203	10,792	.....	.....	.....	.....	.....	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	.....	.....	.....13,072	...	13,072	11,849	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....82,583	...	82,583	40,753	.....	.....	.....	.....	.....	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	.....	.....	.....285,488	...	285,488	146,310	.....	.....	.....	.....	.....	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	.....	.....	.....20,884	...	20,884	14,497	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/26/2019	06/24/2022	8,826	...2,633,997	298.43.....		69,031		45,687	...	45,687	(23,344)						003.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/20/2019	03/08/2022	...34,753	...12,961,442	372.96.....		461,171		525,591	...	525,591	64,420						003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/27/2019	03/13/2020	...22,557	...5,876,793	260.53.....		186,773		287,789	...	287,789	101,017						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			14,705	...	14,705	11,282						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			586		586	461						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			160,703		160,703	109,560						003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/26/2019	04/22/2022	...30,713	...11,510,259	374.77.....		414,316		442,265	...	442,265	27,948						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			177,581	...	177,581	117,748						003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019	05/02/2022	...6,082	...1,716,152	282.17.....		65,611		70,510	...	70,510	4,899						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			151,833	...	151,833	90,982						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			410,008	...	410,008	246,280						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			631,847	...	631,847	355,541						003.....
Mozaic 2.0 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			538,106	...	538,106	243,940						003.....
Mozaic 2.0 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			239,317	...	239,317	115,619						003.....
Mozaic 2.0 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			2,402,305	...	2,402,305	...1,224,262						003.....
Mozaic 2.0 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			137,297	...	137,297	86,450						003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/24/2019	05/13/2020	.....		402.41.....		(0)			...								003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2019	04/29/2022	...38,704	...14,537,316	375.6.....		472,192		542,297	...	542,297	70,105						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			144,524	...	144,524	103,362						003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/15/2019	02/14/2022	...5,264	...1,931,219	366.9.....		80,165		97,544	...	97,544	17,379						003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019	01/21/2021	...8,264	...2,253,346	272.68.....		63,916		134,641	...	134,641	70,725						003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/10/2019	01/08/2021	...2,202	...803,931	365.06.....		24,180		38,714	...	38,714	14,534						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			5,207	...	5,207	3,621						003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/26/2019	06/17/2022	838	319,012	380.91.....	.....	.....12,161	.....	.....9,840	...	9,840	(2,321)	.....	.....	.....	.....	.....	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.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/30/2019	01/28/2022	2,378	637,242	267.94.....	.....	.....17,457	.....	.....29,074	...	29,074	11,617	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/22/2019	03/02/2022	17,070	4,484,218	262.69.....	.....	.....195,797	.....	.....267,108	...	267,108	71,311	.....	.....	.....	.....	.....	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	.....	.....	.....70,019	...	70,019	39,352	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/07/2019	03/04/2022	28,828	10,524,523	365.08.....	.....	.....458,653	.....	.....569,611	...	569,611	110,958	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/20/2020	.....	.....	281.12.....	(0)	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....520,115	...	520,115	232,468	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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.....
Mozaic 2.0 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.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/20/2019	05/15/2020	.....	.....	284.73.....	(0)	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	01/22/2019	01/21/2022	587	163,155	277.82.....	.....	.....4,630	.....	.....8,188	...	8,188	3,558	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	02/20/2019	02/05/2021	874	236,122	270.06.....	.....	.....9,488	.....	.....16,041	...	16,041	6,553	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/22/2019	03/11/2022	32,151	8,579,050	266.84.....	.....	.....310,574	.....	.....419,000	...	419,000	108,425	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,637	...	1,637	1,021	.....	.....	.....	.....	.....	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	.....	.....	.....7,414	...	7,414	4,286	.....	.....	.....	.....	.....	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	.....	.....	.....32,714	...	32,714	18,522	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/20/2019	03/05/2021	655	245,195	374.36.....	.....	.....6,137	.....	.....7,931	...	7,931	1,794	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/16/2019	04/08/2022	30,903	8,308,022	268.84.....	.....	.....209,215	.....	.....369,695	...	369,695	160,480	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/27/2019	03/03/2020	19,345	4,982,893	257.58.....	.....	.....189,001	.....	.....281,157	...	281,157	92,156	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2019	05/04/2022	19,065	5,083,062	266.62.....	.....	.....172,155	.....	.....254,567	...	254,567	82,411	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.70

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....	.....256,007	...	256,007	194,008	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/07/2020	7,851	2,054,575	261.68.....	.....	.....44,125	.....	.....94,708	...	94,708	50,583	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/22/2019	03/16/2022	13,428	3,573,930	266.16.....	.....	.....133,875	.....	.....180,797	...	180,797	46,923	.....	.....	.....	.....	.....	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	.....	.....	.....7,494	...	7,494	5,488	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/12/2019	06/07/2022	40,446	15,348,535	379.48.....	.....	.....503,556	.....	.....499,205	...	499,205	(4,350)	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	02/20/2019	02/05/2021	68	18,413	268.96.....	.....	.....785	.....	.....1,284	...	1,284	499	.....	.....	.....	.....	.....	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	.....	.....	.....58,897	...	58,897	44,834	.....	.....	.....	.....	.....	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	.....	.....	.....18,604	...	18,604	14,263	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/24/2019	05/21/2020	.....	.....	402.71.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	02/20/2019	02/05/2021	458	123,270	268.96.....	.....	.....5,254	.....	.....8,816	...	8,816	3,561	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	07/25/2018	07/21/2020	235	65,253	277.66.....	698	.....	.....	.....1,033	...	1,033	766	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/23/2019	05/17/2022	48,702	18,217,556	374.06.....	.....	.....583,453	.....	.....725,719	...	725,719	142,266	.....	.....	.....	.....	.....	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	.....	.....	.....852	...	852	598	.....	.....	.....	.....	.....	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	.....	.....	.....1,482,543	...	1,482,543	...1,042,820	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....238,609	...	238,609	116,768	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....756,176	...	756,176	318,984	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....155,429	...	155,429	77,616	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....148,619	...	148,619	67,423	.....	.....	.....	.....	.....	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	.....	.....	.....359,425	...	359,425	232,423	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/26/2019	02/25/2021	1,997	737,983	369.57.....	.....	.....23,224	.....	.....29,713	...	29,713	6,490	.....	.....	.....	.....	.....	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	.....	.....	.....60,851	...	60,851	48,822	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/26/2019	03/18/2020	21,122	7,784,950	368.57.....	.....	.....222,626	.....	.....260,331	...	260,331	37,705	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 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	.....	.....	.....506,008	...	506,008	225,954	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019	03/03/2021	486	135,195	278.34.....	.....	.....3,990	.....	.....5,993	...	5,993	2,002	.....	.....	.....	.....	.....	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	.....	.....	.....169,266	...	169,266	118,707	.....	.....	.....	.....	.....	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	.....	.....	.....941	...	941	640	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/17/2020	.....	.....	402.79.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	.....2,438	...	2,438	2,064	.....	.....	.....	.....	.....	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	.....	.....	.....44,865	...	44,865	37,110	.....	.....	.....	.....	.....	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	.....	.....	.....10,989	...	10,989	8,267	.....	.....	.....	.....	.....	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	.....	.....	.....18,277	...	18,277	12,400	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....2,844,576	...	2,844,576	...1,344,811	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....430,942	...	430,942	201,306	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/07/2019	03/04/2022	65,544	...24,352,039	371.54.....	.....	.....856,654	.....	.....1,041,144	...	1,041,144	184,490	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/21/2019	02/20/2020	..141,010	...51,780,433	367.21.....	.....	.....1,199,999	.....	.....1,864,287	...	1,864,287	664,289	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019	01/21/2021	5,847	1,588,475	271.66.....	.....	.....47,889	.....	.....99,864	...	99,864	51,975	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/24/2019	05/20/2020	13,377	4,911,347	367.15.....	.....	.....111,698	.....	.....182,605	...	182,605	70,908	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....422,780	...	422,780	227,498	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....125,907	...	125,907	78,653	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....13,345	...	13,345	8,811	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....26,256	...	26,256	14,037	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/10/2019	03/16/2020	274	100,919	368.68.....	.....	.....1,881	.....	.....3,291	...	3,291	1,411	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/26/2019	02/25/2021	3,406	1,273,812	374.03.....	.....	.....33,035	.....	.....41,667	...	41,667	8,632	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.72

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 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	.....	.....	.....10,330	...	10,330	5,162	.....	.....	.....	.....	.....	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	.....	.....	.....60,318	...	60,318	39,703	.....	.....	.....	.....	.....	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	.....	.....	.....75,453	...	75,453	55,221	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/10/2019	04/23/2020	.....	.....	398.2.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/26/2019	03/25/2020	8,564	3,203,327	374.04.....	.....	.....69,284	.....	.....77,732	...	77,732	8,448	.....	.....	.....	.....	.....	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	.....	.....	.....2,898	...	2,898	2,387	.....	.....	.....	.....	.....	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	.....	.....	.....21,141	...	21,141	17,664	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....29,296	...	29,296	18,799	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2019	05/03/2021	3,827	1,433,365	374.55.....	.....	.....35,590	.....	.....47,509	...	47,509	11,919	.....	.....	.....	.....	.....	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	.....	.....	.....15,571	...	15,571	9,961	.....	.....	.....	.....	.....	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	.....	.....	.....766	...	766	620	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....76,194	...	76,194	45,434	.....	.....	.....	.....	.....	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	.....	.....	.....40,429	...	40,429	33,161	.....	.....	.....	.....	.....	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	.....	.....	.....899,665	...	899,665	494,702	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/10/2019	06/02/2020	.....	.....	398.04.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....126,445	...	126,445	66,674	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....338,325	...	338,325	152,317	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	02/20/2019	02/04/2022	195	52,455	268.96.....	.....	.....2,683	.....	.....3,907	...	3,907	1,224	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/16/2019	04/12/2022	23,249	6,152,745	264.65.....	.....	.....192,034	.....	.....337,043	...	337,043	145,010	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....116,319	...	116,319	61,746	.....	.....	.....	.....	.....	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	.....	.....	.....450,521	...	450,521	284,786	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/24/2019	01/22/2021	2,658	966,031	363.47.....	.....	.....31,203	.....	.....49,953	...	49,953	18,750	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.73

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....	.....21,672	...	21,672	16,985	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/17/2020	4,117	1,518,002	368.73.....	.....	.....36,599	.....	.....50,881	...	50,881	14,282	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/26/2019	03/06/2020	13,878	5,103,215	367.71.....	.....	.....152,523	.....	.....180,012	...	180,012	27,489	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,105	...	1,105	635	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....70,260	...	70,260	40,069	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....121,767	...	121,767	63,873	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	06/26/2019	06/24/2022	4,847	1,439,288	296.96.....	.....	.....40,539	.....	.....27,258	...	27,258	(13,281)	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	02/20/2019	02/05/2021	756	209,253	276.68.....	.....	.....5,756	.....	.....10,128	...	10,128	4,372	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....184,096	...	184,096	83,680	.....	.....	.....	.....	.....	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	.....	.....	.....12,052	...	12,052	6,669	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....4,246	...	4,246	2,294	.....	.....	.....	.....	.....	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	.....	.....	.....8,283	...	8,283	6,757	.....	.....	.....	.....	.....	003.....
3D Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intl Ltd 4PQUHN3JPFGFNF3BB653...	06/21/2019	06/12/2020	1,402	819,818	584.77.....	.....	.....26,679	.....	.....25,017	...	25,017	(1,662)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/10/2019	04/29/2020	.....	.....	406.06.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....449,512	...	449,512	203,089	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	05/06/2019	04/14/2022	25,082	7,057,939	281.39.....	.....	.....276,973	.....	.....331,665	...	331,665	54,692	.....	.....	.....	.....	.....	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	.....	.....	.....199,758	...	199,758	134,873	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/04/2019	05/24/2021	594	222,619	374.83.....	.....	.....5,446	.....	.....7,367	...	7,367	1,921	.....	.....	.....	.....	.....	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	.....	.....	.....15,736	...	15,736	13,219	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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.....
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	.....	.....	.....217,100	...	217,100	159,895	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.74

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....	.....1,087,526	...	1,087,526	698,286	.....	.....	.....	.....	.....	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	.....	.....	.....1,275	...	1,275	1,035	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/26/2019	02/25/2021	5,328	2,011,249	377.51.....	.....	.....44,539	.....	.....55,346	...	55,346	10,806	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....28,574	...	28,574	13,394	.....	.....	.....	.....	.....	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	.....	.....	.....87,131	...	87,131	68,072	.....	.....	.....	.....	.....	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	.....	.....	.....9,860	...	9,860	5,895	.....	.....	.....	.....	.....	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	.....	.....	.....2,013,217	...	2,013,217	...1,445,316	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....185,974	...	185,974	86,368	.....	.....	.....	.....	.....	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	.....	.....	.....3,368	...	3,368	2,065	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....452,055	...	452,055	227,273	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....163,964	...	163,964	89,453	.....	.....	.....	.....	.....	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	.....	.....	.....42,246	...	42,246	27,876	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,256,028	...	1,256,028	585,640	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....16,663	...	16,663	9,462	.....	.....	.....	.....	.....	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	.....	.....	.....19,434	...	19,434	10,228	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/29/2019	05/12/2022	1,645	605,374	368.1.....	.....	.....23,501	.....	.....29,958	...	29,958	6,457	.....	.....	.....	.....	.....	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	.....	.....	.....1,448	...	1,448	1,180	.....	.....	.....	.....	.....	003.....
3D Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intl Ltd 4PQUHN3JPFGFNF3BB653...	04/16/2019	03/27/2020	.....	.....	630.89.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....276,963	...	276,963	140,318	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....445,928	...	445,928	236,311	.....	.....	.....	.....	.....	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	.....	.....	.....34,804	...	34,804	24,582	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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			385,646	...	385,646	173,301						003.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 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	.....	.....	.....109,254	...	109,254	55,695	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/22/2019	03/09/2022	20,498	5,449,998	265.88.....	.....	.....206,209	.....	.....279,036	...	279,036	72,827	.....	.....	.....	.....	.....	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	.....	.....	.....91,070	...	91,070	74,090	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....76,741	...	76,741	35,715	.....	.....	.....	.....	.....	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	.....	.....	.....787,025	...	787,025	607,940	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2019	05/04/2021	12,618	4,737,783	375.49.....	.....	.....112,928	.....	.....150,357	...	150,357	37,430	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/26/2019	06/10/2021	493	187,452	380.52.....	.....	.....5,463	.....	.....4,777	...	4,777	(686)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/17/2019	05/13/2022	51,574	19,364,030	375.46.....	.....	.....641,582	.....	.....730,076	...	730,076	88,494	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....483,566	...	483,566	198,219	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/13/2020	10,939	4,041,799	369.47.....	.....	.....93,314	.....	.....130,716	...	130,716	37,402	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....708	...	708	431	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....415	...	415	283	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/05/2019	02/28/2022	..173,794	46,561,167	267.91.....	.....	.....1,087,951	.....	.....2,147,707	...	2,147,707	1,059,756	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/17/2019	04/29/2022	714	269,555	377.65.....	.....	.....8,208	.....	.....9,276	...	9,276	1,068	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50.....	12/26/2018	12/23/2021	1,984	558,964	281.75.....	10,090	.....	.....	.....22,884	...	22,884	15,711	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....678,381	...	678,381	354,765	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....971,878	...	971,878	486,057	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/05/2019	04/04/2022	34,333	12,938,765	376.86.....	.....	.....439,463	.....	.....454,854	...	454,854	15,390	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/15/2019	02/12/2021	9,774	3,642,894	372.72.....	.....	.....92,558	.....	.....125,962	...	125,962	33,404	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....333,707	...	333,707	180,811	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/26/2019	02/25/2021	137	50,775	369.65.....		1,592		2,037	...	2,037	445						003.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/25/2019	04/18/2022	...61,518	...16,303,405	265.02.....	.....	.....563,502	.....	.....878,663	...	878,663	315,162	.....	.....	.....	.....	.....	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	.....	.....	.....62,421	...	62,421	34,558	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/11/2019	04/08/2022	10,694	3,002,540	280.76.....	.....	.....113,892	.....	.....131,977	...	131,977	18,085	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/12/2019	06/04/2021	7,721	2,890,148	374.34.....	.....	.....85,931	.....	.....98,373	...	98,373	12,442	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019	02/19/2021	462	127,568	275.93.....	.....	.....4,286	.....	.....6,440	...	6,440	2,153	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....2,178,801	...	2,178,801	...1,075,804	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....2,618	...	2,618	1,346	.....	.....	.....	.....	.....	003.....
Basket Rainbow Call Options.....	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity / Index	Credit Suisse Intl.. E58DKGMJYYYJLN8C3868....	01/16/2019	01/15/2020	#####	...39,684,560	2610.3.....	.....	.....2,088,598	.....	.....4,364,991	...	4,364,991	...2,276,392	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....48,895	...	48,895	27,350	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/07/2019	02/05/2021	605	226,941	375.37.....	.....	.....5,091	.....	.....6,865	...	6,865	1,774	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/24/2019	05/08/2020	.....	.....	403.52.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/05/2017	07/31/2020	298	78,842	264.51.....	3,234	.....	.....	.....3,623	...	3,623	2,373	.....	.....	.....	.....	.....	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	.....	.....	.....2,135,474	...	2,135,474	...1,201,067	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/27/2019	03/09/2020	.....	.....	280.25.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	.....389,703	...	389,703	215,435	.....	.....	.....	.....	.....	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	.....	.....	.....27,767	...	27,767	24,117	.....	.....	.....	.....	.....	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	.....	.....	.....110,262	...	110,262	81,000	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/31/2018	07/30/2020	986	273,474	277.45.....	12,152	.....	.....	.....11,704	...	11,704	8,985	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....585,014	...	585,014	293,295	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/04/2019	06/01/2021	5,729	2,146,429	374.68.....	.....	.....53,162	.....	.....71,828	...	71,828	18,666	.....	.....	.....	.....	.....	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	.....	.....	.....9,786	...	9,786	5,932	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....146,984	...	146,984	76,724	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....	.....176,609	...	176,609	119,846	.....	.....	.....	.....	.....	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	.....	.....	.....90,116	...	90,116	61,326	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/07/2019	02/05/2021	560	209,903	374.72.....	.....	.....4,851	.....	.....6,558	...	6,558	1,707	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/12/2019	02/11/2022	25,644	6,937,744	270.54.....	.....	.....171,302	.....	.....277,163	...	277,163	105,860	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/08/2019	03/26/2020	.....	.....	410.35.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/08/2019	03/26/2020	...24,420	9,130,224	373.88.....	.....	.....178,512	.....	.....224,799	...	224,799	46,287	.....	.....	.....	.....	.....	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	.....	.....	.....46,343	...	46,343	37,701	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....294,434	...	294,434	137,466	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/13/2019	05/07/2021	...12,905	4,785,387	370.83.....	.....	.....124,271	.....	.....187,978	...	187,978	63,707	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2022	...18,695	4,998,549	267.38.....	.....	.....145,631	.....	.....233,769	...	233,769	88,139	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....311,359	...	311,359	136,497	.....	.....	.....	.....	.....	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	.....	.....	.....205,251	...	205,251	114,595	.....	.....	.....	.....	.....	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	.....	.....	.....1,297,309	...	1,297,309	835,291	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....39,616	...	39,616	20,762	.....	.....	.....	.....	.....	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	.....	.....	.....55,959	...	55,959	28,654	.....	.....	.....	.....	.....	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	.....	.....	.....435,716	...	435,716	242,729	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....111,319	...	111,319	51,674	.....	.....	.....	.....	.....	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	.....	.....	.....2,631	...	2,631	2,263	.....	.....	.....	.....	.....	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	.....	.....	.....18,046	...	18,046	12,845	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....471,545	...	471,545	207,427	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,063,319	...	1,063,319	425,989	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.78

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/29/2019	03/24/2021	12,257	4,659,963	380.2.....	114,844	.....	.....113,904	...	113,904	(941)	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50.....	01/22/2019	01/21/2021	1,580	431,268	273.02.....	11,984	.....	.....25,330	...	25,330	13,346	.....	.....	.....	.....	.....	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	.....	.....14,377	...	14,377	7,489	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/08/2019	04/03/2020	16,135	5,988,711	371.16.....	138,278	.....	.....175,633	...	175,633	37,355	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/27/2019	06/18/2020	14,669	5,526,139	376.73.....	134,512	.....	.....122,200	...	122,200	(12,312)	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50.....	03/21/2019	02/26/2021	711	194,274	273.41.....	7,550	.....	.....11,253	...	11,253	3,703	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....7,412	...	7,412	4,982	.....	.....	.....	.....	.....	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	.....	.....64,454	...	64,454	52,534	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/12/2019	06/07/2021	9,401	3,558,365	378.51.....	88,275	.....	.....99,832	...	99,832	11,557	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/25/2019	04/21/2022	19,756	5,241,190	265.3.....	179,184	.....	.....278,882	...	278,882	99,698	.....	.....	.....	.....	.....	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	.....	.....20,689	...	20,689	14,067	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....512,466	...	512,466	352,182	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....884,353	...	884,353	432,850	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/21/2019	02/04/2020	.....	.....	401.33.....	(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....2,256,140	...	2,256,140	1,174,094	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/24/2019	01/22/2021	4,573	1,684,224	368.32.....	43,990	.....	.....70,680	...	70,680	26,691	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/10/2019	05/29/2020	14,869	5,453,551	366.77.....	161,033	.....	.....204,062	...	204,062	43,029	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....835,016	...	835,016	375,422	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....690,324	...	690,324	274,118	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....946,422	...	946,422	482,367	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50.....	06/26/2019	05/31/2022	5,326	1,515,340	284.51.....	74,189	.....	.....56,344	...	56,344	(17,845)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/07/2019	02/05/2021	2,143	814,973	380.29.....	.....	.....14,465	.....	.....19,074	...	19,074	4,609	.....	.....	.....	.....	.....	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	.....	.....	.....15,981	...	15,981	8,668	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/12/2019	02/11/2021	1,581	411,834	260.46.....	.....	.....13,029	.....	.....25,320	...	25,320	12,291	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....217,969	...	217,969	109,217	.....	.....	.....	.....	.....	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	.....	.....	.....103,508	...	103,508	69,172	.....	.....	.....	.....	.....	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	.....	.....	.....43,723	...	43,723	24,098	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....49,569	...	49,569	23,396	.....	.....	.....	.....	.....	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	.....	.....	.....8,090	...	8,090	5,061	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....2,267,925	...	2,267,925	...1,050,542	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/22/2019	01/21/2022	164	43,765	267.17.....	.....	.....2,075	.....	.....3,503	...	3,503	1,428	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/20/2019	03/11/2021	8,069	3,018,506	374.09.....	.....	.....76,816	.....	.....99,252	...	99,252	22,436	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....979,737	...	979,737	482,529	.....	.....	.....	.....	.....	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	.....	.....	.....58,262	...	58,262	40,393	.....	.....	.....	.....	.....	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	.....	.....	.....440	...	440	355	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2019	03/11/2021	661	183,682	277.73.....	.....	.....5,658	.....	.....8,475	...	8,475	2,818	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....479,035	...	479,035	190,938	.....	.....	.....	.....	.....	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	.....	.....	.....13,654	...	13,654	8,211	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/26/2019	03/13/2020	...18,186	6,711,558	369.05.....	.....	.....188,407	.....	.....220,220	...	220,220	31,812	.....	.....	.....	.....	.....	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	.....	.....	.....81,106	...	81,106	52,872	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/07/2019	03/05/2021	1,405	514,463	366.27.....	.....	.....17,066	.....	.....23,991	...	23,991	6,925	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....3,718	...	3,718	2,058	.....	.....	.....	.....	.....	003.....

QE06.79

SCHEDULE DB - PART A - SECTION 1

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

QE06.80

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....	.....271	...	271	192	.....	.....	.....	.....	.....	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	.....	.....	.....171,185	...	171,185	85,521	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/07/2019	02/26/2021	421	155,518	369.27.....	.....	.....4,515	.....	.....6,349	...	6,349	1,834	.....	.....	.....	.....	.....	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	.....	.....	.....99,681	...	99,681	71,517	.....	.....	.....	.....	.....	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	.....	.....	.....342,967	...	342,967	199,125	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/26/2019	06/24/2022	26,193	10,099,782	385.59.....	.....	.....330,818	.....	.....257,672	...	257,672	(73,146)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/12/2019	06/03/2022	19,963	7,504,521	375.93.....	.....	.....277,080	.....	.....280,026	...	280,026	2,946	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/05/2019	01/31/2020	..116,902	30,362,912	259.73.....	.....	.....672,186	.....	.....1,555,526	...	1,555,526	883,341	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....3,615	...	3,615	1,645	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,706,196	...	1,706,196	886,731	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/24/2019	05/22/2020	30,379	11,174,560	367.84.....	.....	.....244,854	.....	.....400,959	...	400,959	156,106	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/07/2019	01/29/2021	3,191	1,187,830	372.21.....	.....	.....30,573	.....	.....41,766	...	41,766	11,194	.....	.....	.....	.....	.....	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	.....	.....	.....383,651	...	383,651	266,625	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/27/2019	03/20/2020	.....	.....	284.55.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/27/2019	06/19/2020	13,066	4,930,911	377.38.....	.....	.....115,897	.....	.....104,606	...	104,606	(11,291)	.....	.....	.....	.....	.....	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	.....	.....	.....16,027	...	16,027	13,380	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018	02/19/2021	4,729	1,339,115	283.19.....	39,955	.....	.....	.....44,125	...	44,125	33,252	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....720,239	...	720,239	299,817	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....575,953	...	575,953	247,833	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/04/2019	06/03/2022	25,884	7,082,710	273.63.....	.....	.....225,452	.....	.....249,899	...	249,899	24,447	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/23/2019	05/13/2022	36,207	9,746,500	269.19.....	.....	.....314,637	.....	.....430,595	...	430,595	115,958	.....	.....	.....	.....	.....	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	.....	.....	.....3,724,234	...	3,724,234	1,850,238	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.81

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....	.....153,039	...	153,039	107,879	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019	02/18/2022	5,542	1,521,063	274.47.....	.....	.....68,769	.....	.....89,451	...	89,451	20,682	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/09/2020	.....	.....	406.37.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019	02/18/2022	1,274	346,800	272.13.....	.....	.....17,396	.....	.....22,609	...	22,609	5,213	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....163,042	...	163,042	79,557	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/26/2019	06/21/2021	7,793	2,981,399	382.57.....	.....	.....80,191	.....	.....69,147	...	69,147	(11,044)	.....	.....	.....	.....	.....	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	.....	.....	.....3,225	...	3,225	2,757	.....	.....	.....	.....	.....	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	.....	.....	.....53,003	...	53,003	39,449	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....218,534	...	218,534	101,725	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....2,211,045	...	2,211,045	980,492	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/22/2019	03/04/2022	31,611	8,302,969	262.66.....	.....	.....363,211	.....	.....495,425	...	495,425	132,214	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019	03/05/2021	1,335	368,681	276.23.....	.....	.....12,313	.....	.....18,435	...	18,435	6,123	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....14,034	...	14,034	6,367	.....	.....	.....	.....	.....	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	.....	.....	.....5,412,900	...	5,412,900	3,739,104	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/15/2019	02/14/2022	36,766	13,765,670	374.41.....	.....	.....444,137	.....	.....523,193	...	523,193	79,057	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/05/2019	02/28/2022	10,226	2,726,256	266.59.....	.....	.....68,312	.....	.....134,436	...	134,436	66,123	.....	.....	.....	.....	.....	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	.....	.....	.....3,783,591	...	3,783,591	2,033,248	.....	.....	.....	.....	.....	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	.....	.....	.....14,177	...	14,177	10,129	.....	.....	.....	.....	.....	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	.....	.....	.....1,680	...	1,680	1,376	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....338,402	...	338,402	169,519	.....	.....	.....	.....	.....	003.....
Basket Rainbow Call Options.....	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Group FOR8UP27PHTHYVLBNG30..	02/19/2019	02/14/2020	#####	41,924,139	2775.6.....	.....	.....1,973,453	.....	.....3,024,271	...	3,024,271	1,050,818	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.82

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50.....	02/21/2018	02/20/2020	294	80,599	273.95.....	3,036	.....	.....	.....4,190	...	4,190	3,340	.....	.....	.....	.....	.....	003.....
Basket Rainbow Call Options.....	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity / Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	04/16/2019	04/15/2020	#####	...53,975,447	2905.58.....	.....	.....2,407,305	.....	.....1,995,849	...	1,995,849	(411,456)	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/20/2019	05/18/2020	9,763	2,571,962	263.43.....	.....	.....53,308	.....	.....105,067	...	105,067	51,759	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50.....	10/25/2017	10/23/2020	4,706	1,290,115	274.16.....	40,563	.....	.....	.....69,969	...	69,969	50,684	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....24,896	...	24,896	15,318	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/24/2019	01/21/2022	27,153	9,873,157	363.61.....	.....	.....403,496	.....	.....557,257	...	557,257	153,761	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....101,503	...	101,503	53,629	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/10/2019	05/01/2020	16,888	6,240,200	369.51.....	.....	.....120,072	.....	.....203,732	...	203,732	83,660	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....2,350,320	...	2,350,320	...1,212,647	.....	.....	.....	.....	.....	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	.....	.....	.....2,586	...	2,586	2,051	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....384,551	...	384,551	162,219	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/23/2019	05/18/2022	18,085	4,890,260	270.4.....	.....	.....149,204	.....	.....203,422	...	203,422	54,218	.....	.....	.....	.....	.....	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	.....	.....	.....1,165,395	...	1,165,395	708,364	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....3,915	...	3,915	2,635	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/07/2019	01/29/2021	3,048	1,133,988	372.07.....	.....	.....29,381	.....	.....40,140	...	40,140	10,760	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/10/2019	04/24/2020	18,581	6,889,946	370.8.....	.....	.....120,964	.....	.....208,271	...	208,271	87,307	.....	.....	.....	.....	.....	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	.....	.....	.....93,682	...	93,682	58,351	.....	.....	.....	.....	.....	003.....
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	.....	.....	.....7,156	...	7,156	4,063	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/26/2019	04/22/2021	676	253,002	374.18.....	.....	.....7,025	.....	.....8,480	...	8,480	1,455	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....25,323	...	25,323	14,492	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2021	717	190,471	265.81.....	.....	.....4,350	.....	.....8,603	...	8,603	4,253	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/07/2019	03/05/2021	7,171	2,626,657	366.3.....	.....	.....86,982	.....	.....122,333	...	122,333	35,352	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.83

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 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	.....	.....	.....849,032	...	849,032	371,088	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....141,928	...	141,928	76,859	.....	.....	.....	.....	.....	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	.....	.....	.....1,574	...	1,574	1,220	.....	.....	.....	.....	.....	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	.....	.....	.....7,228	...	7,228	5,175	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....75,857	...	75,857	47,428	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019	04/14/2022	12,900	3,623,251	280.87.....	.....	.....145,630	.....	.....158,674	...	158,674	13,044	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,233,042	...	1,233,042	592,257	.....	.....	.....	.....	.....	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	.....	.....	.....3,960	...	3,960	3,237	.....	.....	.....	.....	.....	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	.....	.....	.....1,724	...	1,724	926	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2019	04/20/2021	2,391	900,348	376.62.....	.....	.....20,105	.....	.....26,846	...	26,846	6,741	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,268,895	...	1,268,895	612,060	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....45,469	...	45,469	24,866	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....325,750	...	325,750	157,828	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/20/2019	03/04/2022	558	207,446	371.82.....	.....	.....7,660	.....	.....8,775	...	8,775	1,115	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/20/2019	06/15/2020	.....	.....	289.53.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	.....3,558,550	...	3,558,550	...2,264,493	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/10/2019	04/30/2020	.....	.....	406.18.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/23/2019	04/22/2021	7,264	2,701,234	371.89.....	.....	.....75,250	.....	.....100,543	...	100,543	25,292	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2019	05/06/2021	6,983	2,610,295	373.79.....	.....	.....67,319	.....	.....89,747	...	89,747	22,428	.....	.....	.....	.....	.....	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	.....	.....	.....125,794	...	125,794	62,426	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/19/2019	06/06/2022	49,078	13,442,099	273.89.....	.....	.....490,294	.....	.....468,264	...	468,264	(22,030)	.....	.....	.....	.....	.....	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	.....	.....	.....369,579	...	369,579	196,018	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.84

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....	.....1,599,475	...	1,599,475	...1,094,986	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	03/27/2020	.....	.....	286.74.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/10/2019	04/29/2020	...13,073	...4,840,901	370.29.....	.....	.....88,375	.....	.....151,224	...	151,224	...62,848	.....	.....	.....	.....	.....	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	.....	.....	.....104,668	...	104,668	...80,430	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/24/2019	01/22/2021	...4,943	1,823,525	368.93.....	.....	.....46,363	.....	.....74,447	...	74,447	...28,084	.....	.....	.....	.....	.....	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	.....	.....	.....21,607	...	21,607	...17,410	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....39,883	...	39,883	...24,089	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/08/2019	03/11/2020	.....	.....	404.56.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/04/2019	05/28/2021	...5,731	...2,144,895	374.26.....	.....	.....54,101	.....	.....73,005	...	73,005	...18,904	.....	.....	.....	.....	.....	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	.....	.....	.....47,303	...	47,303	...34,705	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....2,854	...	2,854	...1,804	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	...787,254	...	...787,254	...353,683	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	...1,656,146	...	...1,656,146	...838,731	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	04/11/2019	03/25/2022	...8,670	...2,425,659	279.78.....	.....	.....95,524	.....	...111,906	...	...111,906	...16,382	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	...123,194	...	...123,194	...75,467	.....	.....	.....	.....	.....	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	.....	.....	...26,244	...	...26,244	...14,502	.....	.....	.....	.....	.....	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	.....	.....	...1,074,769	...	...1,074,769	...686,441	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/15/2019	02/12/2021	...1,096	...401,673	366.57.....	.....	.....13,335	.....	...18,354	...	...18,354	...5,019	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	09/26/2018	09/24/2021	...35,677	...9,567,109	268.16.....	...278,636	.....	.....	...413,952	...	...413,952	...245,368	.....	.....	.....	.....	.....	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	.....	.....	...97,070	...	...97,070	...54,928	.....	.....	.....	.....	.....	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	.....	.....	...71,250	...	...71,250	...58,217	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 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	.....	.....204,541	...	204,541	90,345	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2019	02/22/2022	12,891	3,565,159	276.57.....	.....	.....146,741	203,348	...	203,348	56,606	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/24/2019	04/21/2020	638	235,271	368.85.....	5,447	.....	.....7,443	...	7,443	1,995	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2021	5,724	1,510,966	263.95.....	38,869	.....	.....76,165	...	76,165	37,296	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....771,067	...	771,067	363,466	.....	.....	.....	.....	.....	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	.....	.....344,678	...	344,678	206,866	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....593,052	...	593,052	296,508	.....	.....	.....	.....	.....	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	.....	.....173,658	...	173,658	128,478	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/26/2019	03/25/2020	.....	.....	409.65.....	(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/20/2019	02/24/2022	324	120,428	372.....	4,403	.....	.....5,046	...	5,046	643	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/25/2018	07/21/2020	7,366	2,009,707	272.85.....	30,567	.....	.....49,188	...	49,188	35,206	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....292,730	...	292,730	149,764	.....	.....	.....	.....	.....	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	.....	.....646	...	646	555	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2019	02/14/2022	16,573	6,092,806	367.64.....	.....	.....246,934	299,588	...	299,588	52,654	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/07/2019	02/25/2022	14,106	5,307,619	376.27.....	157,845	.....	.....188,077	...	188,077	30,232	.....	.....	.....	.....	.....	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	.....	.....35,619	...	35,619	30,135	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....1,371	...	1,371	662	.....	.....	.....	.....	.....	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	.....	.....70,799	...	70,799	45,670	.....	.....	.....	.....	.....	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	.....	.....67,910	...	67,910	39,709	.....	.....	.....	.....	.....	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	.....	.....106,525	...	106,525	55,814	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2019	03/25/2022	497	136,247	273.94.....	.....	.....3,054	4,592	...	4,592	1,538	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/24/2019	05/13/2020	10,521	3,853,361	366.24.....	.....	.....91,641	149,831	...	149,831	58,190	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.87

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....	.....153,263	...	153,263	121,769	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	05/30/2019	05/20/2021	...3,390	957,788	282.55.....	.....	.....26,270	.....	.....34,352	...	34,352	8,081	.....	.....	.....	.....	.....	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	.....	.....	.....347,833	...	347,833	234,188	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....2,285,273	...	2,285,273	...1,004,716	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....745,645	...	745,645	310,364	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....673,346	...	673,346	346,321	.....	.....	.....	.....	.....	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	.....	.....	.....611	...	611	492	.....	.....	.....	.....	.....	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	.....	.....	.....16,848	...	16,848	12,954	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/20/2019	04/27/2020	.....	.....	283.74.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/04/2018	03/31/2020	...3,416	908,747	266.05.....	25,037	.....	.....	.....35,370	...	35,370	24,956	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/07/2019	02/04/2022	...12,783	...4,793,219	374.98.....	.....	.....150,963	.....	.....177,373	...	177,373	26,411	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....2,501,054	...	2,501,054	...1,343,344	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	03/21/2019	02/18/2022	1,068	296,231	277.25.....	.....	.....11,788	.....	.....15,323	...	15,323	3,535	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/24/2019	01/22/2021	298	111,936	375.26.....	.....	.....2,112	.....	.....3,374	...	3,374	1,262	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	04/11/2019	04/01/2022	...15,332	...4,290,917	279.86.....	.....	.....168,995	.....	.....210,438	...	210,438	41,443	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/08/2019	04/03/2020	.....	.....	407.12.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/05/2019	02/28/2022	...12,918	...3,509,738	271.69.....	.....	.....66,916	.....	.....132,588	...	132,588	65,672	.....	.....	.....	.....	.....	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	.....	.....	.....14,856	...	14,856	10,214	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/29/2019	03/25/2021	...5,980	...2,274,254	380.31.....	.....	.....55,853	.....	.....55,311	...	55,311	(542)	.....	.....	.....	.....	.....	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	.....	.....	.....601,643	...	601,643	341,140	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/19/2019	06/18/2021	...4,586	...1,754,837	382.65.....	.....	.....40,265	.....	.....40,439	...	40,439	174	.....	.....	.....	.....	.....	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	.....	.....	.....210,094	...	210,094	143,376	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 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	.....	.....	.....587,273	...	587,273	265,205	.....	.....	.....	.....	.....	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	.....	.....	.....3,461,249	...	3,461,249	..2,278,311	.....	.....	.....	.....	.....	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	.....	.....	.....191	...	191	160	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....162,943	...	162,943	82,157	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	11/04/2016	10/31/2019	88,427	..22,882,374	258.77.....	565,936	.....	.....	.....1,433,077	...	1,433,077	993,730	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....317,093	...	317,093	159,692	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/23/2019	04/14/2022	57,673	..21,414,421	371.31.....	.....	.....799,343	.....	.....935,662	...	935,662	136,320	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/26/2019	04/22/2022	1,050	394,747	376.05.....	.....	.....13,615	.....	.....14,431	...	14,431	816	.....	.....	.....	.....	.....	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	.....	.....	.....1,507,058	...	1,507,058	...1,078,415	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/20/2019	06/05/2020	9,233	2,475,746	268.13.....	.....	.....81,069	.....	.....77,350	...	77,350	(3,719)	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019	04/28/2021	1,940	553,211	285.2.....	.....	.....13,693	.....	.....16,703	...	16,703	3,010	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/05/2019	02/28/2022	1,710	472,375	276.22.....	.....	.....6,960	.....	.....13,811	...	13,811	6,851	.....	.....	.....	.....	.....	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	.....	.....	.....30,066	...	30,066	19,852	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....2,877,329	...	2,877,329	...1,371,093	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....546,910	...	546,910	255,242	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/08/2019	03/27/2020	17,204	6,436,787	374.14.....	.....	.....123,354	.....	.....154,685	...	154,685	31,331	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/19/2019	06/17/2022	33,802	..12,984,639	384.14.....	.....	.....393,791	.....	.....350,777	...	350,777	(43,014)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/26/2019	03/05/2020	.....	.....	400.11.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/11/2019	03/21/2022	7,121	1,991,786	279.7.....	.....	.....78,558	.....	.....92,033	...	92,033	13,475	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/20/2019	06/12/2020	.....	.....	290.13.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	.....19,584	...	19,584	13,316	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/07/2019	03/05/2021	3,988	1,489,133	373.44.....	.....	.....36,088	.....	.....50,336	...	50,336	14,248	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....1,198,389	...	1,198,389	505,398	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....1,809,089	...	1,809,089	831,163	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/04/2019	05/24/2022	23,468	6,321,098	269.35.....	.....	.....244,536	.....	.....277,953	...	277,953	33,417	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/19/2019	05/13/2022	780	292,110	374.38.....	.....	.....12,086	.....	.....11,479	...	11,479	(607)	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....357,253	...	357,253	163,497	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/07/2019	01/29/2021	61	22,792	374.31.....	.....	.....533	.....	.....724	...	724	190	.....	.....	.....	.....	003.....
Basket Rainbow Call Options.....	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30..	11/16/2018	11/15/2019	#####	56,164,385	2730.2.....	2,751,774	.....	.....3,101,242	...	3,101,242	2,383,891	.....	.....	.....	.....	.....	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	.....	.....93,054	...	93,054	55,788	.....	.....	.....	.....	.....	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	.....	.....609	...	609	556	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/24/2019	04/20/2020	7,667	2,827,974	368.84.....	.....	.....68,008	.....	.....94,678	...	94,678	26,670	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2019	02/17/2021	1,029	287,883	279.77.....	.....	.....7,701	.....	.....11,677	...	11,677	3,976	.....	.....	.....	.....	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	.....	.....77,093	...	77,093	54,779	.....	.....	.....	.....	.....	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	.....	.....1,619,226	...	1,619,226	1,131,589	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....406	...	406	204	.....	.....	.....	.....	.....	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	.....	.....2,904	...	2,904	2,500	.....	.....	.....	.....	.....	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	.....	.....1,037,709	...	1,037,709	647,716	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/27/2019	06/25/2020	17,524	6,650,400	379.5.....	.....	.....140,018	.....	.....124,151	...	124,151	(15,866)	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....1,175,278	...	1,175,278	524,876	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2019	02/25/2022	8,494	2,347,739	276.4.....	.....	.....97,545	.....	.....126,366	...	126,366	28,820	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....211,761	...	211,761	113,255	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/24/2019	01/22/2021	262	97,582	372.75.....	.....	.....2,079	.....	.....3,330	...	3,330	1,252	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/20/2019	03/11/2022	24,714	9,231,293	373.53.....	.....	.....322,760	.....	.....366,532	...	366,532	43,771	.....	.....	.....	.....	.....	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	.....	.....	.....38,457	...	38,457	21,912	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....213,906	...	213,906	100,782	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....830,139	...	830,139	423,370	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/26/2019	02/25/2022	42,123	15,830,549	375.82.....	.....	.....517,267	.....	.....571,206	...	571,206	53,939	.....	.....	.....	.....	.....	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	.....	.....	.....6,692	...	6,692	4,975	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....261,985	...	261,985	131,662	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/07/2019	03/05/2021	973	370,502	380.74.....	.....	.....6,354	.....	.....8,667	...	8,667	2,313	.....	.....	.....	.....	.....	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	.....	.....	.....7,540	...	7,540	5,769	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2021	749	198,102	264.34.....	.....	.....4,969	.....	.....9,763	...	9,763	4,794	.....	.....	.....	.....	.....	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	.....	.....	.....5,263	...	5,263	4,071	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/15/2019	02/12/2021	30	10,997	367.42.....	.....	.....352	.....	.....484	...	484	132	.....	.....	.....	.....	.....	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	.....	.....	.....13,529	...	13,529	9,621	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019	04/19/2021	4,390	1,235,878	281.52.....	.....	.....37,685	.....	.....46,242	...	46,242	8,557	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....29,047	...	29,047	17,056	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019	02/25/2021	2,585	715,654	276.9.....	.....	.....22,855	.....	.....34,295	...	34,295	11,439	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/26/2019	02/25/2021	832	307,615	369.61.....	.....	.....9,663	.....	.....12,363	...	12,363	2,701	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/23/2020	.....	.....	404.1.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/07/2019	02/26/2021	397	146,633	369.27.....	.....	.....4,257	.....	.....5,986	...	5,986	1,730	.....	.....	.....	.....	.....	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	.....	.....	.....32,685	...	32,685	19,876	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/19/2019	06/15/2021	10,032	3,807,197	379.5.....		100,121		102,354	...	102,354	2,233						003.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/24/2019	01/21/2022	8,771	3,191,943	363.94.....	129,014	.....	.....178,089	...	178,089	49,074	.....	.....	.....	.....	.....	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	.....	.....6,181	.....	.....6,181	4,439	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....50,524	...	50,524	28,224	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/29/2019	05/27/2021	3,395	1,258,014	370.55.....	33,848	.....	.....50,451	.....	.....50,451	16,603	.....	.....	.....	.....	.....	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	.....	.....462	.....	.....462	357	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....67,118	...	67,118	42,523	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/20/2019	03/05/2021	7,513	2,773,309	369.12.....	87,380	.....	.....114,320	...	114,320	26,940	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/15/2019	04/08/2022	46,908	17,728,243	377.94.....	530,994	.....	.....597,757	.....	.....597,757	66,763	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/12/2019	06/11/2021	5,906	2,233,845	378.26.....	56,280	.....	.....63,585	...	63,585	7,305	.....	.....	.....	.....	.....	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	.....	.....30,458	...	30,458	24,836	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/05/2019	03/30/2021	18,187	6,941,114	381.65.....	139,313	.....	.....157,982	...	157,982	18,669	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....1,276,953	...	1,276,953	612,992	.....	.....	.....	.....	.....	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	.....	.....198,655	...	198,655	106,761	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/30/2019	01/28/2022	757	196,684	259.7.....	8,035	.....	.....13,353	.....	.....13,353	5,317	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/07/2019	04/08/2021	1,300	497,110	382.31.....	8,335	.....	.....11,008	...	11,008	2,673	.....	.....	.....	.....	.....	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	.....	.....612,353	.....	.....612,353	455,306	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....133,771	...	133,771	82,905	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2019	05/17/2022	19,708	5,309,811	269.43.....	169,682	.....	.....232,045	...	232,045	62,363	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....30,522	...	30,522	18,563	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2019	03/05/2021	757	198,414	262.21.....	7,090	.....	.....11,174	...	11,174	4,084	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/13/2019	05/11/2021	16,803	6,309,160	375.48.....	132,575	.....	.....201,123	...	201,123	68,548	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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		5,024	...	5,024	3,212						003.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....	.....123,092	...	123,092	92,494	.....	.....	.....	.....	.....	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	.....	.....	.....106,167	...	106,167	73,083	.....	.....	.....	.....	.....	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	.....	.....	.....8,161	...	8,161	4,223	.....	.....	.....	.....	.....	003.....
3D Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intl Ltd 4PQUHN3JPFGFNF3BB653...	05/21/2019	05/08/2020	.....	.....	637.13.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,352,126	...	1,352,126	665,654	.....	.....	.....	.....	.....	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	.....	.....	.....7,406	...	7,406	5,131	.....	.....	.....	.....	.....	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	.....	.....	.....35,909	...	35,909	25,333	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/04/2018	12/27/2019	2,813	763,783	271.52.....	33,981	.....	.....	.....16,331	...	16,331	12,787	.....	.....	.....	.....	.....	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	.....	.....	.....144,527	...	144,527	102,804	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	04/11/2019	04/01/2022	4,754	1,321,388	277.94.....	.....	.....56,807	.....	.....66,680	...	66,680	9,873	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,938,876	...	1,938,876	975,686	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....169,886	...	169,886	96,486	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....9,895	...	9,895	5,052	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/04/2019	06/02/2022	21,573	5,876,161	272.39.....	.....	.....198,252	.....	.....221,430	...	221,430	23,178	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	06/26/2019	06/20/2022	11,040	3,241,716	293.63.....	.....	.....106,755	.....	.....73,820	...	73,820	(32,936)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....211,884	...	211,884	130,346	.....	.....	.....	.....	.....	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	.....	.....	.....405,771	...	405,771	261,015	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	11/30/2017	08/30/2019	7,652	2,024,390	264.54.....	136,314	.....	.....	.....177,895	...	177,895	134,806	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....830,752	...	830,752	448,448	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,832,888	...	1,832,888	776,903	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....110,122	...	110,122	54,915	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Basket Rainbow Call 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			1,041		1,041	(51,250)						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			176,709		176,709	104,589						003.....
Mozaic 2.0 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			1,602,571		1,602,571	758,886						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			1,437,164		1,437,164	971,373						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			421,072		421,072	299,768						003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/04/2019	06/03/2022	61,816	23,055,398	372.97.....		828,330		962,158		962,158	133,828						003.....
Mozaic 2.0 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			91,806		91,806	45,037						003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/07/2019	01/29/2021	3,752	1,386,451	369.54.....		40,182		55,226		55,226	15,044						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			5,317		5,317	3,100						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			3,565		3,565	2,436						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			210,611		210,611	132,525						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			144,956		144,956	100,678						003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/08/2020			408.3.....		(0)											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			92,480		92,480	68,813						003.....
Mozaic 2.0 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			209,255		209,255	97,059						003.....
Mozaic 2.0 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			336,080		336,080	152,711						003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/23/2019	04/16/2021	6,595	2,468,716	374.34.....		61,398		81,859		81,859	20,461						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			1,196,198		1,196,198	775,426						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			509,363		509,363	376,052						003.....
Mozaic 2.0 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			16,320		16,320	8,449						003.....
Mozaic 2.0 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			212,738		212,738	93,272						003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/07/2019	01/29/2021	898	332,626	370.28.....		9,333		12,806		12,806	3,473						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.94

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/07/2019	03/04/2022	47,894	17,827,744	372.23.....	.....	.....612,570	.....	.....742,409	...	742,409	129,840	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....84,818	...	84,818	43,152	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/20/2019	06/15/2020	16,753	4,524,431	270.06.....	.....	.....126,153	.....	.....117,564	...	117,564	(8,589)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....21,450	...	21,450	11,561	.....	.....	.....	.....	.....	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	.....	.....	.....6,152	...	6,152	3,849	.....	.....	.....	.....	.....	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	.....	.....	.....227,685	...	227,685	129,268	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/27/2019	06/12/2020	.....	.....	409.79.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....400,716	...	400,716	224,597	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/07/2019	01/28/2022	10,903	3,967,079	363.84.....	.....	.....180,778	.....	.....222,459	...	222,459	41,681	.....	.....	.....	.....	.....	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	.....	.....	.....7,773	...	7,773	6,143	.....	.....	.....	.....	.....	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	.....	.....	.....39,892	...	39,892	22,571	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	10/05/2017	05/29/2020	1,999	530,823	265.49.....	20,194	.....	.....	.....22,202	...	22,202	15,123	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....643,634	...	643,634	304,650	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/20/2019	03/01/2022	865	324,849	375.6.....	.....	.....10,517	.....	.....11,845	...	11,845	1,328	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,294,660	...	1,294,660	575,173	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....312,314	...	312,314	140,900	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019	02/26/2021	1,068	294,936	276.08.....	.....	.....9,880	.....	.....14,862	...	14,862	4,982	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/22/2019	03/21/2022	63,555	16,941,242	266.56.....	.....	.....624,111	.....	.....841,327	...	841,327	217,216	.....	.....	.....	.....	.....	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	.....	.....	.....105,316	...	105,316	53,967	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....2,843,448	...	2,843,448	1,390,211	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/07/2019	01/29/2021	161	58,626	363.73.....	.....	.....2,171	.....	.....3,005	...	3,005	834	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/15/2019	04/09/2021	7,911	3,003,554	379.68.....	58,856	.....	.....76,336	...	76,336	17,480	.....	.....	.....	.....	.....	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	.....	.....2,399	...	2,399	1,961	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/16/2019	04/14/2022	35,285	9,320,459	264.15.....	298,509	.....	.....522,990	...	522,990	224,481	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....112,835	...	112,835	60,666	.....	.....	.....	.....	.....	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	.....	.....12,184	...	12,184	6,737	.....	.....	.....	.....	.....	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	.....	.....13,224	...	13,224	10,606	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/26/2019	02/25/2021	414	156,580	378.13.....	3,371	.....	.....4,174	...	4,174	803	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....43,809	...	43,809	27,703	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2019	05/20/2021	8,200	3,036,769	370.34.....	83,311	.....	.....122,538	...	122,538	39,226	.....	.....	.....	.....	.....	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	.....	.....1,274,230	...	1,274,230	937,834	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....463,781	...	463,781	208,467	.....	.....	.....	.....	.....	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	.....	.....246,651	...	246,651	132,819	.....	.....	.....	.....	.....	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	.....	.....167,291	...	167,291	112,719	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/17/2019	05/10/2022	1,284	482,588	375.9.....	15,714	.....	.....17,869	...	17,869	2,155	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....12,107	...	12,107	5,951	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....1,067,408	...	1,067,408	532,617	.....	.....	.....	.....	.....	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	.....	.....119,655	...	119,655	72,965	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50.....	03/21/2019	03/08/2021	1,391	380,137	273.35.....	14,923	.....	.....22,037	...	22,037	7,113	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....115,113	...	115,113	58,802	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....78,852	...	78,852	42,415	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/10/2019	05/29/2020	.....	.....	400.96.....	(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....49,270	...	49,270	29,430	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.96

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....	.....64,423	...	64,423	39,118	.....	.....	.....	.....	.....	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	.....	.....	.....191,984	...	191,984	151,744	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/29/2019	05/27/2022	...66,932	...25,005,197	373.59.....	.....	.....810,549	.....	.....1,017,257	...	1,017,257	206,708	.....	.....	.....	.....	.....	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	.....	.....	.....25,274	...	25,274	17,607	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/29/2019	04/28/2021	480	179,612	373.88.....	.....	.....4,045	.....	.....6,125	...	6,125	2,080	.....	.....	.....	.....	.....	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	.....	.....	.....21,869	...	21,869	15,133	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,760,984	...	1,760,984	834,446	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/17/2020	.....	.....	280.42.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/26/2019	03/23/2020	...13,189	4,918,571	372.94.....	.....	.....113,027	.....	.....128,058	...	128,058	15,032	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/05/2019	02/28/2022	...20,600	5,381,239	261.22.....	.....	.....177,164	.....	.....342,877	...	342,877	165,714	.....	.....	.....	.....	.....	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	.....	.....	.....358,148	...	358,148	251,836	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/12/2019	02/11/2022	1,772	484,848	273.61.....	.....	.....10,189	.....	.....16,345	...	16,345	6,156	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/20/2019	03/18/2022	...48,864	...18,245,310	373.39.....	.....	.....643,050	.....	.....730,187	...	730,187	87,138	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/20/2019	06/01/2020	.....	.....	287.5.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....354,236	...	354,236	157,670	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/28/2018	12/28/2020	7,624	2,016,911	264.54.....	46,127	.....	.....	.....97,697	...	97,697	60,466	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....3,879,599	...	3,879,599	1,838,260	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2019	04/25/2022	...47,853	...12,791,024	267.3.....	.....	.....417,275	.....	.....618,084	...	618,084	200,808	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2022	1,857	482,022	259.51.....	.....	.....20,450	.....	.....32,932	...	32,932	12,481	.....	.....	.....	.....	.....	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	.....	.....	.....931	...	931	743	.....	.....	.....	.....	.....	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	.....	.....	.....22,351	...	22,351	17,161	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	02/20/2019	02/04/2022	10,061	2,708,982	269.26.....	.....	.....136,762	.....	.....199,307	...	199,307	62,546	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	03/31/2020	6,647	1,761,638	265.01.....	.....	.....28,252	.....	.....66,639	...	66,639	38,387	.....	.....	.....	.....	.....	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	.....	.....	.....214,550	...	214,550	110,796	.....	.....	.....	.....	.....	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	.....	.....	.....9,943	...	9,943	6,305	.....	.....	.....	.....	.....	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	.....	.....	.....160,460	...	160,460	131,513	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....4,809,429	...	4,809,429	...2,126,960	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....180,530	...	180,530	78,919	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	01/22/2019	01/21/2021	641	175,478	273.77.....	.....	.....4,658	.....	.....9,919	...	9,919	5,261	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....164,912	...	164,912	88,032	.....	.....	.....	.....	.....	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	.....	.....	.....29,311	...	29,311	23,111	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/05/2019	02/28/2022	11,672	3,040,333	260.48.....	.....	.....103,881	.....	.....200,309	...	200,309	96,428	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/10/2019	05/29/2020	.....	.....	401.87.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	.....99,216	...	99,216	67,124	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....818,981	...	818,981	388,455	.....	.....	.....	.....	.....	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	.....	.....	.....30,129	...	30,129	21,290	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....2,534,060	...	2,534,060	...1,342,976	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/26/2019	03/19/2020	.....	.....	404.5.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	05/06/2019	04/22/2022	7,950	2,234,442	281.07.....	.....	.....89,371	.....	.....97,211	...	97,211	7,839	.....	.....	.....	.....	.....	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	.....	.....	.....299,199	...	299,199	194,130	.....	.....	.....	.....	.....	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	.....	.....	.....187,539	...	187,539	129,778	.....	.....	.....	.....	.....	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	.....	.....	.....29,640	...	29,640	14,659	.....	.....	.....	.....	.....	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			332,113	...	332,113	240,296						003.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 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	.....	.....	.....26,084	...	26,084	14,536	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/22/2019	03/17/2022	22,587	5,998,812	265.59.....	.....	.....230,836	.....	.....312,129	...	312,129	81,292	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....184,213	...	184,213	101,516	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....287,364	...	287,364	162,982	.....	.....	.....	.....	.....	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	.....	.....	.....55,320	...	55,320	42,477	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/16/2020	22,603	8,317,858	367.99.....	.....	.....210,212	.....	.....302,371	...	302,371	92,159	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/17/2020	.....	.....	280.4.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/26/2019	03/20/2020	.....	.....	408.28.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/26/2019	06/10/2022	9,012	2,615,120	290.19.....	.....	.....100,306	.....	.....72,575	...	72,575	(27,731)	.....	.....	.....	.....	.....	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	.....	.....	.....16,173	...	16,173	12,383	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/30/2019	01/28/2022	8,348	2,229,886	267.12.....	.....	.....63,611	.....	.....106,125	...	106,125	42,515	.....	.....	.....	.....	.....	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	.....	.....	.....5,123	...	5,123	3,979	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/08/2019	04/01/2020	12,568	4,681,846	372.52.....	.....	.....100,042	.....	.....126,588	...	126,588	26,546	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....927,743	...	927,743	446,231	.....	.....	.....	.....	.....	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	.....	.....	.....12,512	...	12,512	8,504	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....372,488	...	372,488	198,595	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....831,350	...	831,350	411,053	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2021	10,993	2,924,618	266.05.....	.....	.....65,737	.....	.....130,189	...	130,189	64,453	.....	.....	.....	.....	.....	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	.....	.....	.....340,124	...	340,124	227,624	.....	.....	.....	.....	.....	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	.....	.....	.....131,957	...	131,957	106,754	.....	.....	.....	.....	.....	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	.....	.....	.....2,284	...	2,284	1,776	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/12/2019	06/03/2022	636	241,001	378.73.....	.....	.....8,101	.....	.....8,062	...	8,062	(39)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/17/2019	05/14/2021	31,932	11,910,832	373.01.....	.....	.....322,191	.....	.....426,034	...	426,034	103,844	.....	.....	.....	.....	.....	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	.....	.....	.....35,606	...	35,606	24,317	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019	03/12/2021	496	137,221	276.9.....	.....	.....4,437	.....	.....6,632	...	6,632	2,195	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/29/2019	03/25/2022	24,197	9,145,804	377.97.....	.....	.....331,017	.....	.....306,153	...	306,153	(24,865)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,723,379	...	1,723,379	751,263	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/10/2019	04/28/2020	1,329	493,026	370.88.....	.....	.....8,508	.....	.....14,393	...	14,393	5,885	.....	.....	.....	.....	.....	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	.....	.....	.....143,615	...	143,615	72,464	.....	.....	.....	.....	.....	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	.....	.....	.....102,507	...	102,507	71,292	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2018	03/19/2021	17,968	5,066,193	281.95.....	159,673	.....	.....	.....183,634	...	183,634	136,090	.....	.....	.....	.....	.....	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	.....	.....	.....206	...	206	182	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....183,656	...	183,656	113,596	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....104,368	...	104,368	54,987	.....	.....	.....	.....	.....	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	.....	.....	.....1,052,668	...	1,052,668	778,819	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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 2.0 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	.....	.....	.....642,349	...	642,349	295,788	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/05/2019	03/29/2021	21,444	8,126,158	378.95.....	.....	.....184,632	.....	.....212,646	...	212,646	28,014	.....	.....	.....	.....	.....	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	.....	.....	.....130,891	...	130,891	101,049	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....37,756	...	37,756	18,396	.....	.....	.....	.....	.....	003.....
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	.....	.....	.....8,019	...	8,019	5,560	.....	.....	.....	.....	.....	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	.....	.....	.....12,779	...	12,779	10,355	.....	.....	.....	.....	.....	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	.....	.....	.....41,662	...	41,662	22,959	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....	.....19,042	...	19,042	14,737	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/10/2019	06/03/2020	9,478	3,484,222	367.61.....	.....	.....99,709	.....	.....126,753	...	126,753	27,044	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/10/2019	05/22/2020	.....	.....	403.18.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	03/21/2019	03/01/2021	610	167,405	274.48.....	.....	.....6,148	.....	.....9,166	...	9,166	3,018	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	03/21/2019	02/18/2022	7,581	2,107,799	278.04.....	.....	.....80,825	.....	.....105,015	...	105,015	24,190	.....	.....	.....	.....	.....	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.....
Mozaic 2.0 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	.....	.....	.....208,397	...	208,397	105,977	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....8,432	...	8,432	5,296	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,584,804	...	1,584,804	782,852	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....604,050	...	604,050	281,552	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....793,794	...	793,794	406,857	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/12/2019	02/11/2022	10,482	2,788,538	266.04.....	.....	.....86,369	.....	.....140,690	...	140,690	54,321	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/15/2019	02/12/2021	282	107,350	380.97.....	.....	.....1,851	.....	.....2,436	...	2,436	585	.....	.....	.....	.....	.....	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	.....	.....	.....2,235	...	2,235	1,423	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....2,655	...	2,655	1,610	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/26/2019	06/22/2021	10,860	4,176,821	384.6.....	.....	.....102,954	.....	.....87,393	...	87,393	(15,562)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/07/2019	02/05/2021	274	102,694	374.18.....	.....	.....2,432	.....	.....3,295	...	3,295	864	.....	.....	.....	.....	.....	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	.....	.....	.....53,166	...	53,166	38,517	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/19/2019	06/14/2021	3,003	1,138,413	379.14.....	.....	.....30,387	.....	.....31,124	...	31,124	737	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....20,019	...	20,019	9,918	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....961,855	...	961,855	464,697	.....	.....	.....	.....	.....	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	.....	.....	.....84,603	...	84,603	67,677	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 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			3,046	...	3,046	2,039						003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2019	04/28/2022	31,389	8,370,409	266.67.....		281,870		417,506	...	417,506	135,636						003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/14/2017	12/11/2020	886	244,886	276.52.....	11,168			11,782	...	11,782	8,594						003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/20/2019	05/22/2020			284.69.....		(0)			...								003.....
Mozaic 2.0 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			2,066,954	...	2,066,954	...1,039,004						003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/05/2019	03/22/2022	2,047	770,150	376.16.....		26,616		27,694	...	27,694	1,078						003.....
Mozaic 2.0 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			175,358	...	175,358	88,294						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			129,878	...	129,878	95,620						003.....
Mozaic 2.0 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			1,132	...	1,132	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	2,255	596,843	264.72.....	17,812			25,675	...	25,675	17,831						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			80,956	...	80,956	46,538						003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/30/2019	01/28/2022	11,076	2,873,066	259.39.....		119,070		197,764	...	197,764	78,695						003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/20/2019	03/18/2021	6,508	2,426,151	372.79.....		65,797		85,156	...	85,156	19,359						003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/04/2019	04/01/2022	33,829	9,107,709	269.23.....		261,158		396,382	...	396,382	135,224						003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/01/2018	05/28/2021	42,984	12,079,229	281.02.....	379,923			525,277	...	525,277	392,176						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			97,455	...	97,455	57,404						003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/15/2019	02/12/2021	5,894	2,217,797	376.29.....		47,858		64,347	...	64,347	16,489						003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/26/2018	12/23/2021	30,922	8,544,748	276.33.....	208,714			490,169	...	490,169	332,710						003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/07/2019	02/26/2021	417	154,348	370.46.....		4,254		5,972	...	5,972	1,718						003.....
Mozaic 2.0 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			426,198	...	426,198	188,806						003.....
Mozaic 2.0 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			227,263	...	227,263	115,177						003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/07/2019	01/29/2021	2,893	1,051,511	363.52.....	.....	.....39,252	.....	.....54,373	...	54,373	15,121	.....	.....	.....	.....	.....	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	.....	.....	.....277,724	...	277,724	189,187	.....	.....	.....	.....	.....	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	.....	.....	.....138,805	...	138,805	78,667	.....	.....	.....	.....	.....	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	.....	.....	.....55,049	...	55,049	34,084	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....959,544	...	959,544	473,127	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/07/2019	02/04/2022	40,028	14,983,588	374.33.....	.....	.....482,735	.....	.....569,055	...	569,055	86,321	.....	.....	.....	.....	.....	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	.....	.....	.....29,314	...	29,314	20,549	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....61,463	...	61,463	33,384	.....	.....	.....	.....	.....	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	.....	.....	.....678,408	...	678,408	339,993	.....	.....	.....	.....	.....	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	.....	.....	.....172,022	...	172,022	91,034	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....989,198	...	989,198	470,810	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/12/2019	02/11/2022	949	255,997	269.78.....	.....	.....6,566	.....	.....10,652	...	10,652	4,085	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,088	...	1,088	583	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019	03/04/2021	1,297	355,945	274.34.....	.....	.....13,201	.....	.....19,642	...	19,642	6,441	.....	.....	.....	.....	.....	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	.....	.....	.....128,534	...	128,534	81,926	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....949,736	...	949,736	450,297	.....	.....	.....	.....	.....	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	.....	.....	.....379,761	...	379,761	255,680	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....913,087	...	913,087	417,404	.....	.....	.....	.....	.....	003.....
Basket Rainbow Call Options.....	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity / Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	04/16/2019	04/15/2020	#####	53,445,167	2905.58.....	.....	.....2,153,840	.....	.....1,752,928	...	1,752,928	(400,912)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/07/2019	03/04/2022	6,394	2,336,528	365.44.....	.....	.....100,637	.....	.....124,869	...	124,869	24,232	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/15/2020	9,941	3,669,234	369.11.....	.....	.....86,982	.....	.....121,881	...	121,881	34,899	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....	.....737,457	...	737,457	510,167	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/24/2019	05/19/2020	1,246	459,304	368.67.....	.....	.....9,169	.....	.....14,663	...	14,663	5,494	.....	.....	.....	.....	.....	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	.....	.....	.....170,939	...	170,939	130,273	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/24/2019	05/18/2020	.....	.....	403.41.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....208,992	...	208,992	100,269	.....	.....	.....	.....	.....	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	.....	.....	.....801	...	801	643	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....30,291	...	30,291	14,399	.....	.....	.....	.....	.....	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	.....	.....	.....43,404	...	43,404	33,583	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/15/2019	02/12/2021	352	...129,934	369.56.....	.....	.....3,797	.....	.....5,204	...	5,204	1,406	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....6,337	...	6,337	3,048	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....58,549	...	58,549	37,026	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,546,197	...	1,546,197	690,161	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/24/2019	01/22/2021	...8,540	...3,146,317	368.41.....	.....	.....81,901	.....	.....131,506	...	131,506	49,605	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....137,252	...	137,252	62,936	.....	.....	.....	.....	.....	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	.....	.....	.....338,328	...	338,328	233,826	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2021	...1,200	...320,183	266.87.....	.....	.....6,815	.....	.....13,554	...	13,554	6,739	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	05/30/2019	05/20/2022	...9,870	...2,823,299	286.05.....	85,916	.....	.....	.....95,984	...	95,984	10,068	.....	.....	.....	.....	.....	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	.....	.....	.....35,003	...	35,003	23,056	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/26/2019	02/25/2022	...26,255	...9,691,830	369.14.....	.....	.....395,928	.....	.....452,381	...	452,381	56,454	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/17/2019	04/22/2022	604	...225,562	373.54.....	.....	.....7,892	.....	.....9,086	...	9,086	1,193	.....	.....	.....	.....	.....	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	.....	.....	.....2,555	...	2,555	1,552	.....	.....	.....	.....	.....	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	.....	.....	.....30,924	...	30,924	25,072	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 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	.....	.....	.....1,553,879	...	1,553,879	728,156	.....	.....	.....	.....	.....	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	.....	.....	.....17,539	...	17,539	...10,381	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....413,219	...	413,219	187,959	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....8,256	...	8,256	4,748	.....	.....	.....	.....	.....	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	.....	.....	.....5,288	...	5,288	...3,854	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/29/2019	03/25/2022	...51,049	...19,355,319	379.15.....	.....	.....673,339	.....	.....617,404	...	617,404	(55,935)	.....	.....	.....	.....	.....	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	.....	.....	.....141,962	...	141,962	...107,507	.....	.....	.....	.....	.....	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	.....	.....	.....6,260	...	6,260	...5,120	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....113,899	...	113,899	...63,494	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,228,990	...	1,228,990	...503,320	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/16/2019	04/06/2022	...12,112	...3,222,501	266.05.....	.....	.....93,508	.....	.....164,774	...	164,774	...71,266	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2022	..130,069	...33,778,852	259.7.....	.....	.....1,421,651	.....	.....2,288,190	...	2,288,190	...866,539	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....72,525	...	72,525	...33,991	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/20/2019	05/12/2020	.....	.....	284.17.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/24/2019	04/21/2020	.....	.....	281.67.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	.....25,624	...	25,624	...17,407	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/29/2019	03/09/2021	1,628	...607,169	373.....	.....	.....20,185	.....	.....21,003	...	21,003	818	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/10/2019	06/04/2020	.....	.....	405.15.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/20/2019	02/19/2021	397	...108,100	272.08.....	.....	.....3,926	.....	.....6,659	...	6,659	...2,734	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2019	02/14/2022	...50,806	...19,050,075	374.96.....	.....	.....602,555	.....	.....708,370	...	708,370	...105,816	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....4,592	...	4,592	...2,928	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 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	.....	.....	.....63,914	...	63,914	34,640	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/07/2019	01/28/2022	9,894	3,598,705	363.73.....	.....	.....164,535	.....	.....202,579	...	202,579	38,043	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019	02/18/2022	111	31,253	280.77.....	.....	.....925	.....	.....1,317	...	1,317	392	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....5,122	...	5,122	2,646	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/23/2020	20,202	7,447,551	368.66.....	.....	.....182,421	.....	.....253,329	...	253,329	70,907	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/20/2019	05/15/2020	.....	.....	284.06.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,521,045	...	1,521,045	747,104	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....59,557	...	59,557	34,228	.....	.....	.....	.....	.....	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	.....	.....	.....199,756	...	199,756	131,030	.....	.....	.....	.....	.....	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	.....	.....	.....61,994	...	61,994	49,926	.....	.....	.....	.....	.....	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	.....	.....	.....582	...	582	484	.....	.....	.....	.....	.....	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	.....	.....	.....294,831	...	294,831	218,645	.....	.....	.....	.....	.....	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	.....	.....	.....11,488	...	11,488	8,687	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....854,892	...	854,892	408,477	.....	.....	.....	.....	.....	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	.....	.....	.....168,747	...	168,747	109,081	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019	05/13/2022	14,034	3,971,941	283.03.....	.....	.....139,302	.....	.....170,538	...	170,538	31,237	.....	.....	.....	.....	.....	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	.....	.....	.....2,999	...	2,999	2,284	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019	03/05/2021	1,348	371,903	275.87.....	.....	.....12,676	.....	.....18,958	...	18,958	6,283	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/04/2019	03/24/2022	32,282	8,720,272	270.13.....	.....	.....237,917	.....	.....361,197	...	361,197	123,281	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2019	04/27/2021	11,074	4,181,344	377.58.....	.....	.....89,921	.....	.....119,521	...	119,521	29,600	.....	.....	.....	.....	.....	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	.....	.....	.....345,891	...	345,891	260,934	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....10,367	...	10,367	4,112	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....	.....15,872	...	15,872	9,626	.....	.....	.....	.....	.....	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	.....	.....	.....342,468	...	342,468	266,240	.....	.....	.....	.....	.....	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	.....	.....	.....30,463	...	30,463	21,615	.....	.....	.....	.....	.....	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	.....	.....	.....15,120	...	15,120	11,234	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....237,969	...	237,969	115,500	.....	.....	.....	.....	.....	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	.....	.....	.....59,624	...	59,624	42,834	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....88,301	...	88,301	44,983	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....718,621	...	718,621	374,981	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....130,235	...	130,235	71,572	.....	.....	.....	.....	.....	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	.....	.....	.....3,361	...	3,361	2,327	.....	.....	.....	.....	.....	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	.....	.....	.....4,090,663	...	4,090,663	2,836,987	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....32,023	...	32,023	13,167	.....	.....	.....	.....	.....	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	.....	.....	.....2,885	...	2,885	2,390	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....47,125	...	47,125	21,630	.....	.....	.....	.....	.....	003.....
3D Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intl Ltd 4PQUHN3JPFGFNF3BB653...	05/21/2019	05/20/2020	693	404,289	583.07.....	.....	.....13,493	.....	.....13,094	...	13,094	(399)	.....	.....	.....	.....	.....	003.....
3D Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intl Ltd 4PQUHN3JPFGFNF3BB653...	04/16/2019	03/27/2020	2,623	1,525,674	581.75.....	.....	.....56,306	.....	.....50,397	...	50,397	(5,909)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....623,196	...	623,196	278,652	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/27/2019	06/05/2020	282	104,713	371.1.....	.....	.....3,239	.....	.....3,047	...	3,047	(193)	.....	.....	.....	.....	.....	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	.....	.....	.....98,108	...	98,108	74,160	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/08/2019	03/27/2020	18,164	6,800,448	374.4.....	.....	.....128,780	.....	.....161,403	...	161,403	32,623	.....	.....	.....	.....	.....	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			172,856	...	172,856	117,238						003.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 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	.....	.....	.....62,078	...	62,078	26,966	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/23/2019	04/12/2022	4,499	1,695,250	376.8.....	.....	.....52,369	.....	.....59,932	...	59,932	7,563	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/08/2019	03/27/2020	.....	.....	410.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....145,045	...	145,045	67,356	.....	.....	.....	.....	.....	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	.....	.....	.....6,640	...	6,640	5,605	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/05/2019	01/31/2020	.....	.....	280.25.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	.....20,205	...	20,205	11,324	.....	.....	.....	.....	.....	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	.....	.....	.....34,312	...	34,312	15,465	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/07/2019	02/04/2022	...64,680	...24,154,709	373.45.....	.....	.....802,678	.....	.....949,875	...	949,875	147,197	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	03/27/2020	.....	.....	287.52.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/19/2019	06/11/2021	7,153	2,720,206	380.3.....	.....	.....68,881	.....	.....70,129	...	70,129	1,248	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....72,078	...	72,078	39,581	.....	.....	.....	.....	.....	003.....
Basket Rainbow Call Options.....	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Group FOR8UP27PHTHYVLBNG30..	05/16/2019	05/15/2020	#####	...52,265,146	2850.96.....	.....	.....2,559,895	.....	.....2,716,566	...	2,716,566	156,671	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....3,057,820	...	3,057,820	...1,425,883	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/05/2019	04/01/2022	...36,982	...13,954,226	377.32.....	.....	.....466,349	.....	.....480,967	...	480,967	14,618	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/10/2019	06/08/2020	8,154	3,041,947	373.05.....	.....	.....64,419	.....	.....81,794	...	81,794	17,375	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....3,026,125	...	3,026,125	...1,919,781	.....	.....	.....	.....	.....	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	.....	.....	.....2,991,835	...	2,991,835	...1,722,081	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....24,927	...	24,927	15,247	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/24/2019	01/22/2021	...3,658	1,327,844	363.04.....	.....	.....43,708	.....	.....69,885	...	69,885	26,177	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....168,133	...	168,133	108,349	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....171,225	...	171,225	86,384	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/07/2019	02/04/2022	708	266,335	376.35.....	.....	.....7,997	.....	.....9,325	...	9,325	1,328	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....676,577	...	676,577	349,117	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....3,763	...	3,763	1,724	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....154,277	...	154,277	78,173	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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.....
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	.....	.....	.....186,178	...	186,178	146,296	.....	.....	.....	.....	.....	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	.....	.....	.....516,159	...	516,159	358,519	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....821,212	...	821,212	400,309	.....	.....	.....	.....	.....	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	.....	.....	.....181,866	...	181,866	129,876	.....	.....	.....	.....	.....	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	.....	.....	.....2,479,317	...	2,479,317	1,204,725	.....	.....	.....	.....	.....	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	.....	.....	.....631,510	...	631,510	368,997	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....722,405	...	722,405	339,678	.....	.....	.....	.....	.....	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	.....	.....	.....662,348	...	662,348	495,439	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/30/2019	01/28/2022	32,612	8,459,444	259.4.....	350,248	.....	.....	.....582,038	...	582,038	231,789	.....	.....	.....	.....	.....	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	.....	.....	.....18,325	...	18,325	16,467	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2021	37	9,546	259.12.....	.....	.....329	.....	.....626	...	626	297	.....	.....	.....	.....	.....	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	.....	.....	.....209,450	...	209,450	107,723	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/26/2019	03/11/2020	.....	.....	403.64.....	(0)	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	.....62,939	...	62,939	46,607	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....53,660	...	53,660	28,780	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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			385,826	...	385,826	180,590						003.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 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	.....	.....	.....2,574,608	...	2,574,608	...1,280,914	.....	.....	.....	.....	.....	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	.....	.....	.....17,923	...	17,923	9,619	.....	.....	.....	.....	.....	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	.....	.....	.....33,570	...	33,570	26,837	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019	05/24/2022	6,825	1,959,475	287.09.....	.....	.....56,793	.....	.....63,388	...	63,388	6,594	.....	.....	.....	.....	.....	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	.....	.....	.....17,516	...	17,516	14,707	.....	.....	.....	.....	.....	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	.....	.....	.....3,882	...	3,882	2,844	.....	.....	.....	.....	.....	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	.....	.....	.....69,228	...	69,228	47,947	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/12/2019	06/03/2022	...32,673	...12,309,402	376.75.....	.....	.....442,387	.....	.....445,001	...	445,001	2,614	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/20/2019	05/08/2020	.....	.....	283.45.....	(0)	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	.....401,311	...	401,311	279,002	.....	.....	.....	.....	.....	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	.....	.....	.....1,015	...	1,015	911	.....	.....	.....	.....	.....	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	.....	.....	.....12,611	...	12,611	5,776	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....403	...	403	185	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/07/2019	03/04/2022	...11,217	4,188,888	373.43.....	.....	.....138,198	.....	.....166,549	...	166,549	28,351	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/10/2019	04/24/2020	...33,408	...12,360,689	369.99.....	.....	.....227,844	.....	.....390,117	...	390,117	162,274	.....	.....	.....	.....	.....	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	.....	.....	.....115,485	...	115,485	68,679	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/07/2019	02/05/2021	1,266	465,328	367.45.....	.....	.....14,829	.....	.....20,413	...	20,413	5,583	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,882,808	...	1,882,808	882,280	.....	.....	.....	.....	.....	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	.....	.....	.....1,526,633	...	1,526,633	892,593	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/26/2019	06/25/2021	6,920	2,670,759	385.93.....	.....	.....62,283	.....	.....52,264	...	52,264	(10,019)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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			3,476	...	3,476	1,634						003.....

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic 2.0 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	.....	.....	.....1,129,995	...	1,129,995	550,209	.....	.....	.....	.....	.....	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	.....	.....	.....14,931	...	14,931	9,389	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/26/2019	02/25/2022	8,904	3,286,129	369.06.....	.....	.....134,629	.....	.....153,839	...	153,839	19,210	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....2,685,946	...	2,685,946	1,168,452	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/20/2019	03/09/2021	8,807	3,298,626	374.54.....	.....	.....82,083	.....	.....106,026	...	106,026	23,944	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/10/2019	05/01/2020	.....	.....	405.31.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2019	05/11/2022	1,552	581,212	374.49.....	.....	.....18,283	.....	.....22,730	...	22,730	4,447	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/20/2019	02/05/2021	3,109	854,579	274.84.....	.....	.....26,229	.....	.....45,690	...	45,690	19,461	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/12/2019	06/10/2021	6,483	2,438,668	376.16.....	.....	.....67,294	.....	.....76,596	...	76,596	9,302	.....	.....	.....	.....	.....	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	.....	.....	.....389,419	...	389,419	241,681	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....332,154	...	332,154	155,095	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/21/2019	02/20/2020	26,641	9,839,954	369.36.....	.....	.....188,349	.....	.....285,703	...	285,703	97,355	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/20/2019	06/05/2020	8,752	2,358,356	269.45.....	.....	.....70,633	.....	.....66,619	...	66,619	(4,014)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/27/2019	06/11/2020	.....	.....	408.91.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	.....129,983	...	129,983	95,771	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/08/2019	03/30/2020	676	252,793	374.22.....	.....	.....4,756	.....	.....5,948	...	5,948	1,192	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/10/2019	04/28/2020	.....	.....	401.86.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	.....149,265	...	149,265	113,416	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/27/2019	06/24/2020	13,711	5,202,003	379.4.....	.....	.....110,238	.....	.....97,905	...	97,905	(12,332)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/10/2019	05/01/2020	16,759	6,169,537	368.14.....	.....	.....128,874	.....	.....216,918	...	216,918	88,044	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/20/2019	02/05/2021	9,143	2,505,044	273.99.....	.....	.....80,786	.....	.....140,035	...	140,035	59,249	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/07/2019	02/25/2022	5,552	2,050,313	369.27.....	.....	.....77,622	.....	.....95,242	...	95,242	17,621	.....	.....	.....	.....	.....	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	.....	.....	.....248,876	...	248,876	186,344	.....	.....	.....	.....	.....	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	.....	.....	.....38,986	...	38,986	26,676	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/26/2019	02/25/2021	462	171,449	370.87.....	.....	.....5,104	.....	.....6,508	...	6,508	1,404	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....115,216	...	115,216	63,525	.....	.....	.....	.....	.....	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	.....	.....	.....872,202	...	872,202	520,387	.....	.....	.....	.....	.....	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	.....	.....	.....8,349	...	8,349	6,241	.....	.....	.....	.....	.....	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	.....	.....	.....401,577	...	401,577	277,537	.....	.....	.....	.....	.....	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	.....	.....	.....213,346	...	213,346	172,963	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/30/2019	01/28/2022	64,402	17,251,265	267.87.....	.....	.....473,996	.....	.....789,945	...	789,945	315,949	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....857,154	...	857,154	392,243	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....253,642	...	253,642	113,281	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/21/2019	02/04/2020	.....	.....	392.79.....	.....	.....(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	383	104,018	271.56.....	2,570	.....	.....	.....2,428	...	2,428	1,838	.....	.....	.....	.....	.....	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	.....	.....	.....19,975	...	19,975	11,728	.....	.....	.....	.....	.....	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	.....	.....	.....32,822	...	32,822	17,869	.....	.....	.....	.....	.....	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	.....	.....	.....618,079	...	618,079	404,495	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....413,651	...	413,651	173,564	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/29/2019	05/20/2022	413	154,587	374.13.....	.....	.....4,900	.....	.....6,148	...	6,148	1,247	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....2,213,984	...	2,213,984	1,127,139	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....110,359	...	110,359	57,262	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,039,796	...	1,039,796	502,033	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/26/2019	03/31/2021	357	135,300	378.63.....		3,020		3,604	...	3,604	584						003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/04/2019	03/23/2022	14,238	3,842,877	269.9.....		105,932		161,065	...	161,065	55,133						003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/26/2019	06/04/2021	624	236,952	379.64.....		7,140		6,280	...	6,280	(860)						003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/20/2019	06/08/2020			292.39.....		(0)			...								003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/09/2020			284.61.....		(0)			...								003.....
Mozaic 2.0 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			1,163,306	...	1,163,306	521,096						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			183,796	...	183,796	120,386						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			200,754	...	200,754	163,905						003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/23/2019	04/20/2021	8,442	3,162,377	374.62.....		77,831		103,729	...	103,729	25,898						003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	01/22/2019	01/21/2021	1,059	283,461	267.59.....		10,791		21,583	...	21,583	10,791						003.....
Mozaic 2.0 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			1,012,895	...	1,012,895	549,353						003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	04/11/2019	03/14/2022	3,759	1,051,547	279.71.....		41,297		48,388	...	48,388	7,091						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			61,711	...	61,711	34,465						003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	02/20/2019	02/04/2022	...64,454	...17,688,808	274.44.....		706,066		1,108,649	...	1,108,649	402,583						003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/09/2020			281.75.....		(0)			...								003.....
Mozaic 2.0 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			91,176	...	91,176	47,815						003.....
Mozaic 2.0 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			396,368	...	396,368	213,514						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			4,707	...	4,707	3,140						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			205,487	...	205,487	143,054						003.....
Mozaic 2.0 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			101,662	...	101,662	56,325						003.....
Mozaic 2.0 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			2,499,443	...	2,499,443	...1,173,690						003.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 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	.....	.....	.....713,759	...	713,759	350,903	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/20/2019	04/24/2020	7,486	1,963,907	262.33.....	.....	.....43,721	.....	.....87,243	...	87,243	43,522	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019	02/04/2022	...12,925	3,587,973	277.61.....	.....	.....123,071	.....	.....182,266	...	182,266	59,195	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/20/2019	02/24/2021	458	174,143	380.5.....	.....	.....3,236	.....	.....4,096	...	4,096	860	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....59,893	...	59,893	38,072	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/26/2019	02/25/2021	538	203,904	379.23.....	.....	.....4,167	.....	.....5,133	...	5,133	966	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019	03/04/2022	...19,617	5,355,692	273.01.....	.....	.....260,138	.....	.....364,396	...	364,396	104,258	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/10/2019	05/08/2020	.....	.....	403.17.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019	01/21/2022	...90,563	...24,681,123	272.53.....	.....	.....911,558	.....	.....1,615,738	...	1,615,738	704,180	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....9,063	...	9,063	5,472	.....	.....	.....	.....	.....	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	.....	.....	.....71,858	...	71,858	52,821	.....	.....	.....	.....	.....	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	.....	.....	.....1,227	...	1,227	1,044	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....49,379	...	49,379	28,140	.....	.....	.....	.....	.....	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	.....	.....	.....6,294	...	6,294	4,476	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/12/2019	05/21/2021	...1,100	416,252	378.38.....	.....	.....10,253	.....	.....11,623	...	11,623	1,370	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/10/2019	03/16/2020	.....	.....	400.02.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	.....648	...	648	504	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/27/2019	06/12/2020	...13,701	5,099,653	372.21.....	.....	.....156,192	.....	.....146,627	...	146,627	(9,564)	.....	.....	.....	.....	.....	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	.....	.....	.....114	...	114	99	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....62,174	...	62,174	27,811	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....187,447	...	187,447	96,928	.....	.....	.....	.....	.....	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	.....	.....	.....1,537	...	1,537	827	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/05/2019	03/29/2022	44,850	16,962,756	378.21.....	.....	.....548,517	.....	.....563,338	...	563,338	14,821	.....	.....	.....	.....	.....	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	.....	.....	.....495,922	...	495,922	358,077	.....	.....	.....	.....	.....	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	.....	.....	.....91,247	...	91,247	65,704	.....	.....	.....	.....	.....	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	.....	.....	.....6,760	...	6,760	5,726	.....	.....	.....	.....	.....	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	.....	.....	.....1,846	...	1,846	1,212	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/30/2019	01/28/2022	161	41,937	259.9.....	.....	.....1,698	.....	.....2,822	...	2,822	1,124	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....303,112	...	303,112	138,551	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019	01/21/2022	24,226	6,469,838	267.06.....	.....	.....308,275	.....	.....551,097	...	551,097	242,822	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....768,693	...	768,693	404,768	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....6,073	...	6,073	3,543	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....243,598	...	243,598	147,099	.....	.....	.....	.....	.....	003.....
Basket Rainbow Call Options.....	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity / Index	Goldman Sachs Group FOR8UP27PHTHYVLBNG30..	08/16/2018	08/15/2019	#####	40,463,460	2818.37.....	2,080,388	.....	.....	.....339,942	...	339,942	209,629	.....	.....	.....	.....	.....	003.....
Basket Rainbow Call Options.....	VAGLB Hedge - Indexed Universal Life.....	N/A.....	Equity / Index	Credit Suisse Intl.. E58DKGMJYYYJLN8C3868....	01/16/2019	01/15/2020	#####	65,083,237	2610.3.....	.....	.....3,178,014	.....	.....6,984,889	...	6,984,889	3,806,875	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....58,828	...	58,828	35,565	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019	02/19/2021	429	119,727	279.24.....	.....	.....2,853	.....	.....5,018	...	5,018	2,164	.....	.....	.....	.....	.....	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	.....	.....	.....2,304,559	...	2,304,559	1,593,644	.....	.....	.....	.....	.....	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	.....	.....	.....6,151	...	6,151	3,719	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/26/2019	02/25/2020	18,453	6,815,457	369.34.....	.....	.....183,977	.....	.....216,275	...	216,275	32,298	.....	.....	.....	.....	.....	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	.....	.....	.....89,566	...	89,566	70,262	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....477,158	...	477,158	228,903	.....	.....	.....	.....	.....	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	.....	.....	.....292,788	...	292,788	187,295	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....1,570,474	...	1,570,474	1,099,991	.....	.....	.....	.....	.....	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	.....	.....7,374	...	7,374	5,852	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....219,529	...	219,529	135,684	.....	.....	.....	.....	.....	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	.....	.....122,943	...	122,943	81,619	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/24/2019	01/22/2021	4,732	1,759,712	371.9.....	38,989	.....	.....62,561	...	62,561	23,572	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/26/2019	02/21/2020	16,372	6,051,717	369.64.....	159,626	.....	.....187,388	...	187,388	27,762	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/27/2019	06/15/2020	.....	.....	407.26.....	(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....7,478	...	7,478	4,761	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/27/2019	06/19/2020	.....	.....	413.3.....	(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....21,072	...	21,072	12,157	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....148,690	...	148,690	81,353	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/24/2019	01/21/2022	..120,922	44,679,462	369.49.....	1,495,805	.....	.....2,036,986	...	2,036,986	541,181	.....	.....	.....	.....	.....	003.....
3D Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653...	04/16/2019	03/06/2020	.....	.....	630.79.....	(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/15/2019	03/18/2021	1,407	534,197	379.76.....	10,198	.....	.....13,297	...	13,297	3,098	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/07/2018	05/05/2020	1,377	375,644	272.88.....	9,980	.....	.....8,412	...	8,412	6,231	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/07/2019	02/25/2022	8,213	3,094,143	376.74.....	90,507	.....	.....107,577	...	107,577	17,071	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/05/2019	02/26/2021	749	195,380	260.99.....	4,799	.....	.....11,721	...	11,721	6,923	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....84,521	...	84,521	43,001	.....	.....	.....	.....	.....	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.....	216,119	.....	.....476,258	...	476,258	301,270	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019	04/04/2022	2,707	760,312	280.9.....	30,353	.....	.....33,172	...	33,172	2,819	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	11/28/2017	09/27/2019	1,335	360,097	269.75.....	15,035	.....	.....24,052	...	24,052	19,590	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2019	02/14/2022	23,118	8,488,515	367.19.....	349,074	.....	.....424,271	...	424,271	75,196	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/21/2019	02/20/2020	.....	.....	394.25.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	....107,739	...	107,739	87,109	.....	.....	.....	.....	.....	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	.....	.....	....44,385	...	44,385	27,780	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/04/2019	05/31/2022	48,238	13,123,641	272.06.....	.....	....449,096	.....	....502,898	...	502,898	53,802	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/19/2019	06/16/2022	35,109	9,691,372	276.04.....	.....	....321,946	.....	....301,344	...	301,344	(20,601)	.....	.....	.....	.....	.....	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	.....	.....	....1,113,809	...	1,113,809	639,074	.....	.....	.....	.....	.....	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	.....	.....	....31,274	...	31,274	18,876	.....	.....	.....	.....	.....	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	.....	.....	....2,251	...	2,251	1,798	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	....87,849	...	87,849	54,428	.....	.....	.....	.....	.....	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	.....	.....	....15,242	...	15,242	13,259	.....	.....	.....	.....	.....	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	.....	.....	....26,379	...	26,379	14,978	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	....25,576	...	25,576	14,659	.....	.....	.....	.....	.....	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	.....	.....	....7,885	...	7,885	4,380	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/26/2019	02/25/2021	4,971	1,868,621	375.9.....	.....	....44,541	.....	....55,768	...	55,768	11,228	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	02/20/2019	02/18/2022	37,520	10,365,311	276.26.....	.....	....382,558	.....	....606,146	...	606,146	223,588	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/20/2019	04/28/2020	7,338	1,925,177	262.36.....	.....	....42,780	.....	....84,800	...	84,800	42,020	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	....150,557	...	150,557	81,994	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2021	398	105,658	265.18.....	.....	....2,510	.....	....4,956	...	4,956	2,446	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/27/2019	06/22/2020	.....	.....	413.57.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2021	5,454	1,439,704	263.99.....	.....	....36,921	.....	....72,405	...	72,405	35,484	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	....22,000	...	22,000	8,726	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.119

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 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	.....	.....	.....893	...	893	449	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....2,742	...	2,742	1,411	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/13/2020	.....	.....	280.51.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/26/2019	02/25/2021	101	37,326	370.96.....	.....	.....1,107	.....	.....1,411	...	1,411	304	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/23/2019	05/19/2022	16,763	4,490,522	267.89.....	.....	.....154,718	.....	.....212,107	...	212,107	57,389	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....12,528	...	12,528	7,180	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/27/2019	06/26/2020	16,878	6,378,511	377.92.....	.....	.....146,669	.....	.....131,541	...	131,541	(15,128)	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019	05/13/2022	15,567	4,364,236	280.35.....	.....	.....173,578	.....	.....213,443	...	213,443	39,865	.....	.....	.....	.....	.....	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	.....	.....	.....84,337	...	84,337	47,762	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....6,189	...	6,189	2,693	.....	.....	.....	.....	.....	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	.....	.....	.....9,048	...	9,048	4,832	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019	03/18/2022	14,875	4,110,517	276.33.....	.....	.....173,232	.....	.....237,450	...	237,450	64,218	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....218,515	...	218,515	108,038	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/20/2019	05/05/2020	8,833	2,308,705	261.36.....	.....	.....55,916	.....	.....107,418	...	107,418	51,503	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,919,598	...	1,919,598	931,977	.....	.....	.....	.....	.....	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	.....	.....	.....81,860	...	81,860	50,271	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/24/2019	01/21/2022	19,527	7,256,765	371.62.....	.....	.....225,541	.....	.....304,982	...	304,982	79,441	.....	.....	.....	.....	.....	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	.....	.....	.....1,050,518	...	1,050,518	724,128	.....	.....	.....	.....	.....	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	.....	.....	.....12,955	...	12,955	9,743	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/04/2019	05/25/2022	8,901	2,390,484	268.55.....	.....	.....95,958	.....	.....109,460	...	109,460	13,503	.....	.....	.....	.....	.....	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	.....	.....	.....2,122,954	...	2,122,954	1,053,246	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....15,385	...	15,385	8,983	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/07/2019	03/05/2021	13,383	4,977,030	371.88.....		129,418		181,027	...	181,027	51,609						003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/23/2019	04/14/2022	91,366	...34,166,248	373.95.....		1,166,742		1,351,023	...	1,351,023	184,282						003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/24/2019	01/22/2021	5,699	2,067,426	362.74.....		68,907		110,149	...	110,149	41,243						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			15,695	...	15,695	10,689						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			295,431	...	295,431	191,486						003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2019	05/21/2021	5,882	2,189,994	372.31.....		55,057		81,100	...	81,100	26,043						003.....
Mozaic 2.0 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			542,171	...	542,171	245,984						003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	87,062	...22,851,931	262.48.....	728,706			1,122,690	...	1,122,690	791,306						003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/26/2019	03/13/2020			404.77.....		(0)			...								003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/20/2019	05/26/2020			284.83.....		(0)			...								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			335,018	...	335,018	262,105						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			17,720	...	17,720	9,804						003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019	04/22/2022	23,022	6,424,861	279.07.....		281,310		318,609	...	318,609	37,299						003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/04/2019	05/27/2022	31,417	...11,712,733	372.82.....		421,925		490,410	...	490,410	68,485						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			160,727	...	160,727	117,191						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			164,627	...	164,627	98,204						003.....
Mozaic 2.0 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			723,074	...	723,074	325,353						003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/22/2019	01/21/2022	378	104,028	275.55.....		3,312		5,812	...	5,812	2,499						003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/15/2019	04/12/2022	...54,406	...20,371,313	374.43.....		690,415		790,273	...	790,273	99,858						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			46,932	...	46,932	32,310						003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/10/2019	04/30/2020	19,175	7,102,822	370.42.....		128,856		220,340	...	220,340	91,484						003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....277,976	...	277,976	203,016	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/20/2019	03/12/2021	14,152	5,312,773	375.4.....	.....	.....127,654	164,066	...	164,066	36,412	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/07/2019	02/26/2021	713	267,300	374.99.....	.....	.....5,995	8,350	...	8,350	2,355	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/04/2019	04/30/2021	746	276,908	371.35.....	.....	.....7,777	10,598	...	10,598	2,820	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/20/2019	02/05/2021	4,228	1,164,959	275.55.....	.....	.....34,288	55,513	...	55,513	21,225	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....15,953	...	15,953	7,682	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/20/2019	05/18/2020	.....	.....	284.14.....	.....	.....(0)	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/15/2019	04/11/2022	...51,160	...19,206,423	375.42.....	.....	.....628,754	716,683	...	716,683	87,929	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2019	02/10/2022	560	155,759	278.31.....	.....	.....5,870	7,642	...	7,642	1,772	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/08/2019	03/27/2020	.....	.....	408.59.....	.....	.....(0)	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....127,409	...	127,409	76,310	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/26/2019	04/23/2021	3,687	1,377,921	373.72.....	.....	.....39,083	47,206	...	47,206	8,123	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/04/2019	05/27/2022	...37,636	...10,142,458	269.49.....	.....	.....390,659	443,190	...	443,190	52,531	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/13/2019	04/22/2022	...2,627	984,701	374.87.....	.....	.....29,630	37,690	...	37,690	8,060	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/29/2019	05/25/2021	5,811	2,168,789	373.24.....	.....	.....51,599	77,198	...	77,198	25,599	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....477,251	...	477,251	242,690	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2019	03/04/2022	...20,051	5,546,241	276.61.....	.....	.....229,116	316,569	...	316,569	87,453	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/24/2019	04/09/2020	...18,057	6,714,108	371.83.....	.....	.....135,427	190,194	...	190,194	54,767	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....195,262	...	195,262	123,838	.....	.....	.....	.....	.....	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	.....	.....24,981	...	24,981	16,847	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2019	02/12/2021	821	309,472	376.94.....	.....	.....6,478	8,687	...	8,687	2,209	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/17/2019	04/25/2022	1,227	465,389	379.34.....	.....	.....13,311	14,939	...	14,939	1,628	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 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	.....	.....	.....155,387	...	155,387	84,941	.....	.....	.....	.....	.....	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	.....	.....	.....41,196	...	41,196	33,401	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,290,368	...	1,290,368	616,947	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	20,066	5,218,098	260.05.....	206,878	.....	.....	.....307,376	...	307,376	200,251	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....22,051	...	22,051	11,151	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....2,042,626	...	2,042,626	...1,057,221	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/24/2019	04/15/2020	.....	.....	405.18.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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.....
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	.....	.....	.....1,210	...	1,210	940	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....597,778	...	597,778	280,840	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....77,718	...	77,718	49,023	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/12/2019	02/11/2022	78,834	...20,602,431	261.34.....	.....	.....800,163	.....	.....1,301,572	...	1,301,572	501,409	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/15/2019	04/12/2021	9,174	3,435,315	374.48.....	.....	.....85,773	.....	.....112,920	...	112,920	27,147	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019	04/12/2022	14,827	4,187,869	282.45.....	.....	.....156,266	.....	.....169,248	...	169,248	12,982	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....553,100	...	553,100	242,453	.....	.....	.....	.....	.....	003.....
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	.....	.....	.....122,853	...	122,853	70,748	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/07/2019	04/14/2022	1,973	747,623	378.86.....	.....	.....21,490	.....	.....24,350	...	24,350	2,860	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/05/2019	04/01/2021	16,450	6,188,471	376.2.....	.....	.....159,729	.....	.....186,093	...	186,093	26,364	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....156,829	...	156,829	85,434	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/26/2019	02/26/2020	16,197	5,979,440	369.16.....	.....	.....162,946	.....	.....191,404	...	191,404	28,458	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/29/2019	05/28/2021	6,344	2,369,055	373.43.....	.....	.....56,081	.....	.....83,723	...	83,723	27,642	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....	.....860,519	...	860,519	578,157	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/20/2019	05/19/2020	.....	.....	284.01.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	.....308,682	...	308,682	210,543	.....	.....	.....	.....	.....	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	.....	.....	.....1,164	...	1,164	926	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....85,358	...	85,358	40,125	.....	.....	.....	.....	.....	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	.....	.....	.....252,131	...	252,131	153,631	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....12,363	...	12,363	6,001	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....17,501	...	17,501	9,899	.....	.....	.....	.....	.....	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	.....	.....	.....20,233	...	20,233	12,191	.....	.....	.....	.....	.....	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	.....	.....	.....62,097	...	62,097	39,221	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/05/2019	02/26/2021	...2,361	627,682	265.85.....	.....	.....11,121	.....	.....28,737	...	28,737	17,616	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....925,578	...	925,578	452,413	.....	.....	.....	.....	.....	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	.....	.....	.....10,538	...	10,538	8,253	.....	.....	.....	.....	.....	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	.....	.....	.....72,239	...	72,239	51,979	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/17/2019	05/13/2021	...11,086	...4,141,436	373.59.....	.....	.....108,971	.....	.....144,218	...	144,218	35,247	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/20/2019	03/15/2022	...46,437	...17,308,485	372.73.....	.....	.....622,721	.....	.....709,822	...	709,822	87,101	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,736,041	...	1,736,041	738,224	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/13/2019	05/12/2021	...16,926	...6,340,596	374.6.....	.....	.....138,965	.....	.....210,701	...	210,701	71,736	.....	.....	.....	.....	.....	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	.....	.....	.....385,632	...	385,632	254,622	.....	.....	.....	.....	.....	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	.....	.....	.....3,263	...	3,263	1,771	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/23/2019	03/31/2022	1,003	388,200	387.02.....	.....	.....8,195	.....	.....8,860	...	8,860	665	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.124

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/12/2019	02/11/2021	1,297	336,805	259.6.....	.....	.....11,223	.....	.....21,647	...	21,647	10,424	.....	.....	.....	.....	.....	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	.....	.....	.....3,616	...	3,616	2,693	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....95,569	...	95,569	51,723	.....	.....	.....	.....	.....	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	.....	.....	.....28,978	...	28,978	15,407	.....	.....	.....	.....	.....	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	.....	.....	.....49,197	...	49,197	37,613	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/08/2019	03/11/2020	901	331,322	367.78.....	.....	.....9,027	.....	.....11,736	...	11,736	2,709	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/10/2019	01/08/2021	90	33,465	373.45.....	.....	......686	.....	.....1,095	...	1,095	408	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/20/2019	05/04/2020	.....	.....	280.72.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....283,616	...	283,616	127,449	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/26/2019	02/25/2021	12,854	4,815,656	374.64.....	.....	.....121,600	.....	.....152,928	...	152,928	31,328	.....	.....	.....	.....	.....	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	.....	.....	.....243,823	...	243,823	166,189	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/05/2019	02/28/2022	10,520	2,880,150	273.79.....	.....	.....48,811	.....	.....96,841	...	96,841	48,031	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,593,534	...	1,593,534	742,716	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/07/2019	02/05/2021	3,970	1,478,252	372.35.....	.....	.....38,033	.....	.....51,828	...	51,828	13,795	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....2,456,378	...	2,456,378	...1,191,546	.....	.....	.....	.....	.....	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	.....	.....	.....127,610	...	127,610	89,888	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/08/2019	04/03/2020	18,984	7,051,667	371.46.....	.....	.....160,032	.....	.....202,721	...	202,721	42,689	.....	.....	.....	.....	.....	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	.....	.....	.....12,127	...	12,127	7,621	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/07/2019	02/05/2021	1,829	682,641	373.23.....	.....	.....16,882	.....	.....22,944	...	22,944	6,062	.....	.....	.....	.....	.....	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	.....	.....	.....46,313	...	46,313	38,239	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/13/2019	04/23/2021	760	291,766	383.67.....	.....	.....4,000	.....	.....6,088	...	6,088	2,088	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.125

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/23/2019	01/22/2020	..105,817	...38,397,953	362.87.....		847,597		1,749,940	...	1,749,940	902,342						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			22,813	...	22,813	11,344						003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019	02/18/2022	3,079	835,813	271.5.....		38,441		55,975	...	55,975	17,534						003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/19/2019	06/11/2021	546	149,271	273.52.....		4,186		4,463	...	4,463	278						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			4,879	...	4,879	4,131						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			75,300	...	75,300	47,216						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			94,095	...	94,095	53,011						003.....
Mozaic 2.0 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			332,844	...	332,844	161,048						003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/26/2019	02/27/2020			401.02.....		(0)			...								003.....
Mozaic 2.0 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			3,424,792	...	3,424,792	1,747,952						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			39,178	...	39,178	32,316						003.....
Mozaic 2.0 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			285,185	...	285,185	155,017						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			174,044	...	174,044	118,657						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			75,835	...	75,835	59,371						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			19,293	...	19,293	15,571						003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019	05/20/2022	20,537	5,817,268	283.26.....		202,662		247,788	...	247,788	45,126						003.....
Mozaic 2.0 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			929,220	...	929,220	500,786						003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/12/2019	05/28/2021	1,347	494,618	367.11.....		19,738		22,927	...	22,927	3,189						003.....
Mozaic 2.0 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			4,317,740	...	4,317,740	2,121,669						003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019	02/25/2022	10,099	2,786,336	275.9.....		118,457		153,484	...	153,484	35,027						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			62,045	...	62,045	45,258						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			463,871	...	463,871	259,971						003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.126

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 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	.....	.....	.....146,442	...	146,442	80,025	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017	07/31/2020	874	224,817	257.31.....	20,970	.....	.....	.....25,972	...	25,972	15,367	.....	.....	.....	.....	.....	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	.....	.....	.....56,239	...	56,239	41,265	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/26/2019	03/02/2020	.....	.....	400.31.....	(0)	.....	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	.....46,375	...	46,375	34,730	.....	.....	.....	.....	.....	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	.....	.....	.....558,826	...	558,826	355,449	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....924,843	...	924,843	449,747	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....874,114	...	874,114	416,831	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/27/2019	06/22/2020	8,097	3,056,286	377.46.....	.....	.....71,739	.....	.....64,757	...	64,757	(6,982)	.....	.....	.....	.....	.....	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	.....	.....	.....408,141	...	408,141	260,230	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/09/2020	9,575	2,508,777	262.01.....	.....	.....52,663	.....	.....113,737	...	113,737	61,074	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/20/2019	05/26/2020	9,076	2,391,680	263.51.....	.....	.....100,292	.....	.....98,407	...	98,407	(1,886)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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.....
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	.....	.....	.....265,537	...	265,537	212,127	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/10/2019	01/07/2022	...25,374	9,231,098	363.8.....	.....	.....374,014	.....	.....515,952	...	515,952	141,938	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....466,970	...	466,970	208,385	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019	02/05/2021	710	195,921	275.89.....	.....	.....5,651	.....	.....9,901	...	9,901	4,250	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/15/2019	02/12/2021	138	52,199	378.53.....	.....	.....1,014	.....	.....1,349	...	1,349	336	.....	.....	.....	.....	.....	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	.....	.....	.....3,691	...	3,691	2,623	.....	.....	.....	.....	.....	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	.....	.....	.....18,654	...	18,654	14,715	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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			358,160	...	358,160	159,685						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, 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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	12/03/2018	11/30/2020	4,198	1,094,138	260.64.....	23,340	.....	.....	.....65,614	...	65,614	39,091	.....	.....	.....	.....	.....	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	.....	.....	.....223,368	...	223,368	127,033	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....857,008	...	857,008	416,212	.....	.....	.....	.....	.....	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	.....	.....	.....7,443	...	7,443	5,932	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019	02/28/2022	5,169	1,414,271	273.61.....	.....	.....66,778	.....	.....86,423	...	86,423	19,645	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/10/2019	05/29/2020	16,870	6,194,752	367.21.....	.....	.....179,494	.....	.....227,792	...	227,792	48,298	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/27/2019	06/12/2020	.....	.....	408.45.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/13/2019	05/06/2022	858	317,809	370.39.....	.....	.....11,266	.....	.....14,460	...	14,460	3,194	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/26/2019	03/12/2020	19,961	7,358,542	368.65.....	.....	.....210,786	.....	.....247,120	...	247,120	36,334	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....191,613	...	191,613	100,440	.....	.....	.....	.....	.....	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	.....	.....	.....60,073	...	60,073	39,517	.....	.....	.....	.....	.....	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	.....	.....	.....604,597	...	604,597	468,038	.....	.....	.....	.....	.....	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	.....	.....	.....10,481	...	10,481	6,256	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....101,002	...	101,002	48,359	.....	.....	.....	.....	.....	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	.....	.....	.....40,729	...	40,729	31,289	.....	.....	.....	.....	.....	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	.....	.....	.....172,215	...	172,215	105,953	.....	.....	.....	.....	.....	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	.....	.....	.....9,168	...	9,168	7,365	.....	.....	.....	.....	.....	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	.....	.....	.....25,266	...	25,266	21,634	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....261,577	...	261,577	133,927	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/08/2019	04/02/2020	.....	.....	408.69.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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			11,374	...	11,374	8,164						003.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....	.....86,352	...	86,352	60,273	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/29/2019	05/24/2021	8,847	3,298,286	372.82.....	.....	.....79,887	.....	.....119,575	...	119,575	39,688	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/10/2019	05/08/2020	19,689	7,234,283	367.42.....	.....	.....159,090	.....	.....264,195	...	264,195	105,104	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019	03/09/2021	2,135	599,022	280.6.....	.....	.....15,537	.....	.....23,317	...	23,317	7,780	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/20/2019	05/08/2020	.....	.....	283.13.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/26/2019	06/07/2022	8,683	2,536,928	292.16.....	.....	.....88,736	.....	.....62,719	...	62,719	(26,017)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....147,964	...	147,964	86,046	.....	.....	.....	.....	.....	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	.....	.....	.....9,051	...	9,051	6,275	.....	.....	.....	.....	.....	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	.....	.....	.....2,706	...	2,706	1,763	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/07/2019	02/26/2021	372	139,653	375.21.....	.....	.....3,100	.....	.....4,315	...	4,315	1,215	.....	.....	.....	.....	.....	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	.....	.....	.....4,584	...	4,584	2,662	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....245,940	...	245,940	153,388	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/07/2019	01/29/2021	1,492	550,903	369.27.....	.....	.....16,157	.....	.....22,216	...	22,216	6,059	.....	.....	.....	.....	.....	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	.....	.....	.....311,829	...	311,829	222,759	.....	.....	.....	.....	.....	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	.....	.....	.....960,625	...	960,625	722,613	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....233,173	...	233,173	128,319	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/16/2019	04/09/2021	846	225,329	266.4.....	.....	.....4,491	.....	.....10,143	...	10,143	5,651	.....	.....	.....	.....	.....	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	.....	.....	.....82,379	...	82,379	66,785	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/20/2019	03/17/2021	4,312	1,622,060	376.21.....	.....	.....37,683	.....	.....48,295	...	48,295	10,612	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....3,324,410	...	3,324,410	...1,434,421	.....	.....	.....	.....	.....	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	.....	.....	.....31,572	...	31,572	19,478	.....	.....	.....	.....	.....	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			2,699	...	2,699	2,153						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, 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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/07/2018	05/05/2020	...22,888	6,343,884	277.17.....	129,089	.....	.....92,352	...	92,352	70,484	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/29/2018	06/26/2020	8,438	2,354,405	279.03.....	68,206	.....	.....91,983	...	91,983	73,150	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....1,369,152	...	1,369,152	613,018	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/24/2019	04/17/2020	16,278	5,985,979	367.73.....	.....	.....152,364	211,746	...	211,746	59,382	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/19/2019	06/17/2022	31,134	8,608,515	276.5.....	.....	.....279,893	261,020	...	261,020	(18,874)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....49,714	...	49,714	22,360	.....	.....	.....	.....	.....	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	.....	.....15,135	...	15,135	8,546	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/29/2019	03/19/2021	8,487	3,192,301	376.16.....	.....	.....93,607	95,397	...	95,397	1,790	.....	.....	.....	.....	.....	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	.....	.....566,666	...	566,666	291,857	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....331,677	...	331,677	180,964	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....113,344	...	113,344	74,327	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....196,811	...	196,811	91,403	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2019	03/24/2020	.....	.....	285.67.....	.....	.....(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	36	10,135	278.5.....	309	.....	.....87	...	87	71	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....355,537	...	355,537	142,968	.....	.....	.....	.....	.....	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	.....	.....125,645	...	125,645	87,227	.....	.....	.....	.....	.....	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	.....	.....1,762,190	...	1,762,190	973,063	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/12/2019	06/04/2021	4,601	1,716,790	373.16.....	.....	.....53,690	61,624	...	61,624	7,934	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2021	897	240,259	267.82.....	.....	.....4,799	9,582	...	9,582	4,783	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/30/2019	05/16/2022	6,039	1,715,012	283.98.....	.....	.....57,577	64,674	...	64,674	7,097	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/10/2019	05/01/2020	.....	.....	404.91.....	.....	.....(0)	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/12/2019	05/13/2022	2,284	858,641	375.86.....		31,480	31,876	...	31,876	396						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, 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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic 2.0 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			674,960	...	674,960	327,385						003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/04/2019	03/30/2022	17,064	4,628,653	271.26.....		119,615		180,972	...	180,972	61,357						003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/20/2019	05/11/2020	8,009	2,104,334	262.76.....		45,649		89,380	...	89,380	43,731						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			2,654,612	...	2,654,612	...1,402,266						003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/12/2019	02/11/2021	1,186	317,537	267.76.....		6,321		12,873	...	12,873	6,552						003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2021	869	226,447	260.59.....		7,160		13,747	...	13,747	6,586						003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/15/2019	02/12/2021	1,316	483,273	367.19.....		15,623		21,499	...	21,499	5,876						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			129,593	...	129,593	105,605						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			85,083	...	85,083	63,639						003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/16/2019	04/14/2022	25,960	6,883,262	265.15.....		209,756		368,301	...	368,301	158,545						003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/23/2019	05/11/2022	13,232	3,545,650	267.97.....		121,201		166,457	...	166,457	45,256						003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2019	05/05/2022	25,156	6,689,799	265.93.....		234,456		346,492	...	346,492	112,036						003.....
Mozaic 2.0 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			167,514	...	167,514	108,029						003.....
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			1,554	...	1,554	1,295						003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/12/2019	06/10/2022	89,991	...34,091,109	378.83.....		1,145,579		1,139,164	...	1,139,164	(6,416)						003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2021	1,958	509,986	260.48.....		16,231		31,140	...	31,140	14,909						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			115,422	...	115,422	85,336						003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/20/2019	06/08/2020	10,305	2,782,854	270.04.....		80,691		75,745	...	75,745	(4,946)						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			186,790	...	186,790	125,850						003.....
Mozaic 2.0 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			800,189	...	800,189	419,755						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			677	...	677	615						003.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic 2.0 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	.....	.....	.....472,617	...	472,617	221,732	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....969,120	...	969,120	500,119	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/17/2019	05/13/2022	54,493	20,345,074	373.35.....	.....	.....724,216	.....	.....831,313	...	831,313	107,097	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2019	04/25/2022	2,825	1,052,044	372.38.....	.....	.....38,055	.....	.....44,323	...	44,323	6,268	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....289,275	...	289,275	132,478	.....	.....	.....	.....	.....	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	.....	.....	.....22,521	...	22,521	14,670	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/19/2019	06/10/2022	1,430	550,573	385.14.....	.....	.....16,054	.....	.....14,209	...	14,209	(1,844)	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019	03/19/2021	890	247,021	277.48.....	.....	.....7,770	.....	.....11,593	...	11,593	3,823	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....168,636	...	168,636	84,865	.....	.....	.....	.....	.....	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	.....	.....	.....675,907	...	675,907	366,217	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2019	04/29/2022	52,174	19,593,799	375.55.....	.....	.....637,562	.....	.....732,345	...	732,345	94,784	.....	.....	.....	.....	.....	003.....
3D Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intl Ltd 4PQUHN3JPFGFNF3BB653...	05/21/2019	05/20/2020	.....	.....	631.03.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	.....13,038	...	13,038	11,397	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019	02/18/2022	10,057	2,730,682	271.53.....	.....	.....125,423	.....	.....182,642	...	182,642	57,218	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/07/2019	01/29/2021	547	202,896	370.64.....	.....	.....5,606	.....	.....7,682	...	7,682	2,077	.....	.....	.....	.....	.....	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	.....	.....	.....102,001	...	102,001	69,254	.....	.....	.....	.....	.....	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	.....	.....	.....20,923	...	20,923	16,848	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/09/2020	15,225	5,623,462	369.36.....	.....	.....130,477	.....	.....182,733	...	182,733	52,256	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/04/2019	05/31/2022	33,356	12,443,381	373.05.....	.....	.....444,966	.....	.....517,288	...	517,288	72,321	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2019	05/06/2022	33,495	8,928,534	266.56.....	.....	.....303,803	.....	.....448,655	...	448,655	144,851	.....	.....	.....	.....	.....	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	.....	.....	.....106,254	...	106,254	66,136	.....	.....	.....	.....	.....	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			3,583,995	...	3,583,995	1,897,286						003.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/21/2020	14,735	3,831,769	260.05.....		94,597		192,045	...	192,045	97,448						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			66,204	...	66,204	53,444						003.....
Mozaic 2.0 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			213,985	...	213,985	105,100						003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	03/21/2019	03/11/2022	22,308	6,183,440	277.18.....		249,723		341,080	...	341,080	91,357						003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/07/2019	03/05/2021	73	26,733	364.81.....		942		1,325		1,325	383						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			19,092	...	19,092	13,499						003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/26/2019	03/12/2020					(0)			...								003.....
Mozaic 2.0 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			99,637	...	99,637	54,040						003.....
Mozaic 2.0 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			26,591	...	26,591	16,101						003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/24/2019	01/22/2021	148	55,980	377.68.....		938		1,489	...	1,489	551						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			123,991	...	123,991	91,349						003.....
Mozaic 2.0 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			82,280	...	82,280	45,137						003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/20/2019	06/19/2020			291.03.....		(0)			...								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			2,636,829	...	2,636,829	...1,514,976						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			510,302	...	510,302	378,712						003.....
Mozaic 2.0 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			317,891	...	317,891	143,638						003.....
Mozaic 2.0 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			952,526	...	952,526	456,267						003.....
Mozaic 2.0 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			46,038	...	46,038	24,067						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			28,970	...	28,970	16,470						003.....
Mozaic 2.0 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			1,140,849	...	1,140,849	564,413						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			206,133	...	206,133	160,137						003.....

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/30/2019	01/28/2022	..151,430	...40,345,625	266.43.....	.....	.....1,191,758	.....	.....1,988,656	...	1,988,656	796,898	.....	.....	.....	.....	.....	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	.....	.....	.....297,238	...	297,238	223,675	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....569,456	...	569,456	280,957	.....	.....	.....	.....	.....	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	.....	.....	.....491	...	491	393	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/11/2019	03/25/2022	15,973	...4,468,733	279.77.....	.....	.....176,063	.....	.....219,757	...	219,757	43,694	.....	.....	.....	.....	.....	003.....
3D Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intl Ltd 4PQUHN3JPFGFNF3BB653...	06/21/2019	06/12/2020	.....	.....	630.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/20/2019	05/01/2020	4,311	...1,126,672	261.33.....	.....	.....27,204	.....	.....52,312	...	52,312	25,108	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	08/15/2016	08/09/2019	44,607	...11,624,532	260.6.....	280,131	.....	.....	.....642,487	...	642,487	489,097	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....154,910	...	154,910	79,955	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....929,456	...	929,456	434,956	.....	.....	.....	.....	.....	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	.....	.....	.....33,865	...	33,865	23,735	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/20/2019	04/27/2020	10,404	...2,729,625	262.36.....	.....	.....60,656	.....	.....120,507	...	120,507	59,851	.....	.....	.....	.....	.....	003.....
Basket Rainbow Call 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	.....	.....	.....1,014	...	1,014	(50,165)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....22,608	...	22,608	12,767	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/30/2018	04/27/2021	7,988	...2,258,283	282.72.....	64,173	.....	.....	.....79,300	...	79,300	58,374	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/26/2019	06/18/2021	622	...239,044	384.08.....	.....	.....6,012	.....	.....5,120	...	5,120	(892)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	...2,516,895	...	...2,516,895	...1,687,893	.....	.....	.....	.....	.....	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	.....	.....	.....18,750	...	18,750	12,631	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....600,530	...	600,530	329,588	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....13,819	...	13,819	7,689	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....199,063	...	199,063	101,375	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/23/2019	05/09/2022	...40,799	...10,923,583	267.74.....		376,985		518,432	...	518,432	141,448						003.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 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	.....	.....	.....90,988	...	90,988	42,113	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/10/2019	05/29/2020	.....	.....	402.96.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,099,482	...	1,099,482	534,354	.....	.....	.....	.....	.....	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	.....	.....	.....2,603,739	...	2,603,739	..1,339,644	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/07/2019	03/05/2021	6,011	2,232,173	371.34.....	.....	.....59,510	.....	.....83,239	...	83,239	23,729	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,114,333	...	1,114,333	501,379	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/29/2019	03/07/2022	2,432	902,623	371.21.....	.....	.....40,340	.....	.....39,117	...	39,117	(1,223)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....147,072	...	147,072	91,274	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....125,590	...	125,590	65,735	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....11,035	...	11,035	5,909	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/07/2020	.....	.....	283.13.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....163,961	...	163,961	85,855	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019	04/29/2022	15,763	4,453,072	282.51.....	.....	.....167,306	.....	.....179,761	...	179,761	12,455	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/27/2019	06/19/2020	16,403	6,227,216	379.64.....	.....	.....129,255	.....	.....114,559	...	114,559	(14,696)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....92,967	...	92,967	46,025	.....	.....	.....	.....	.....	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	.....	.....	.....26,252	...	26,252	21,072	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/09/2020	17,625	6,565,893	372.53.....	.....	.....126,549	.....	.....177,032	...	177,032	50,484	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019	05/17/2022	11,254	3,195,669	283.96.....	.....	.....107,458	.....	.....120,447	...	120,447	12,989	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2019	04/28/2021	18,786	7,054,703	375.53.....	.....	.....167,007	.....	.....222,692	...	222,692	55,684	.....	.....	.....	.....	.....	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	.....	.....	.....7,447	...	7,447	5,037	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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			1,719,372	...	1,719,372	728,923						003.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 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	.....	.....	.....5,730	...	5,730	2,811	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....345,277	...	345,277	184,677	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....862,201	...	862,201	408,371	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....2,199,471	...	2,199,471	987,842	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....92,266	...	92,266	43,978	.....	.....	.....	.....	.....	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	.....	.....	.....869	...	869	737	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/05/2019	02/28/2022	69	17,965	261.92.....	.....	.....571	.....	.....1,109	...	1,109	537	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,638,766	...	1,638,766	732,146	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	06/26/2019	06/06/2022	5,544	1,615,061	291.33.....	.....	.....58,665	.....	.....41,580	...	41,580	(17,085)	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/20/2019	05/01/2020	9,394	2,455,409	261.37.....	.....	.....59,091	.....	.....113,820	...	113,820	54,729	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....4,173	...	4,173	1,945	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....187,779	...	187,779	115,610	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/20/2019	05/04/2020	4,946	1,292,616	261.35.....	.....	.....30,516	.....	.....57,262	...	57,262	26,746	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/04/2019	05/28/2021	26,009	9,683,002	372.3.....	.....	.....266,328	.....	.....359,901	...	359,901	93,572	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....73,063	...	73,063	39,284	.....	.....	.....	.....	.....	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	.....	.....	.....14,946	...	14,946	9,371	.....	.....	.....	.....	.....	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 Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/12/2019	02/11/2022	65,959	17,775,307	269.49.....	.....	.....463,033	.....	.....751,090	...	751,090	288,058	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50.....	03/21/2019	03/11/2022	14,510	4,011,057	276.43.....	.....	.....167,674	.....	.....229,636	...	229,636	61,962	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/12/2019	02/11/2022	24,009	6,273,280	261.29.....	.....	.....244,170	.....	.....397,228	...	397,228	153,058	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/29/2019	02/25/2022	2,198	825,344	375.53.....	.....	.....31,956	.....	.....30,128	...	30,128	(1,828)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....35,661	...	35,661	19,831	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/10/2019	06/01/2020	8,938	3,278,072	366.74.....	.....	.....97,786	.....	.....124,208	...	124,208	26,421	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....180,606	...	180,606	78,978	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....661,893	...	661,893	362,631	.....	.....	.....	.....	.....	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	.....	.....	.....3,165	...	3,165	2,240	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/26/2019	02/25/2021	4,126	1,547,261	374.99.....	.....	.....38,456	.....	.....48,301	...	48,301	9,846	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,802,325	...	1,802,325	871,735	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/27/2019	03/20/2020	.....	.....	282.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	.....1,804,411	...	1,804,411	..1,041,049	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/24/2019	05/21/2020	13,762	5,059,148	367.63.....	.....	.....111,606	.....	.....182,495	...	182,495	70,889	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....3,304,246	...	3,304,246	..1,629,511	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/10/2019	04/24/2020	.....	.....	405.03.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/16/2019	04/07/2022	31,813	8,477,322	266.47.....	.....	.....240,828	.....	.....424,710	...	424,710	183,882	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....227,606	...	227,606	118,879	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....155,766	...	155,766	72,077	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,416	...	1,416	857	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/07/2019	05/03/2022	48,160	18,033,497	374.45.....	.....	.....610,187	.....	.....704,331	...	704,331	94,144	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....46,683	...	46,683	25,044	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....52,108	...	52,108	30,058	.....	.....	.....	.....	.....	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	.....	.....	.....59,152	...	59,152	36,971	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....221,735	...	221,735	104,420	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....2,046,900	...	2,046,900	888,709	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/30/2019	05/17/2021	3,394	963,019	283.73.....	24,541	.....	.....32,159	...	32,159	7,618	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/05/2019	02/28/2022	72,999	19,056,433	261.05.....	632,903	.....	.....1,223,634	...	1,223,634	590,731	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....2,505,548	...	2,505,548	...1,111,079	.....	.....	.....	.....	.....	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	.....	.....18,688	...	18,688	9,301	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....19,826	...	19,826	9,135	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/19/2019	06/07/2022	24,605	6,774,848	275.34.....	231,291	.....	.....218,134	...	218,134	(13,157)	.....	.....	.....	.....	.....	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	.....	.....134,910	...	134,910	92,011	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....1,652,376	...	1,652,376	820,420	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....127,010	...	127,010	79,466	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....526,882	...	526,882	235,587	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/04/2017	03/31/2020	18,280	4,869,685	266.4.....	141,484	.....	.....184,453	...	184,453	130,662	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/10/2019	04/23/2020	803	295,989	368.7.....	5,748	.....	.....9,552	...	9,552	3,804	.....	.....	.....	.....	.....	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	.....	.....32,354	...	32,354	19,987	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....153,673	...	153,673	70,428	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/08/2019	04/03/2020	11,228	4,175,498	371.88.....	92,407	.....	.....116,938	...	116,938	24,531	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2019	05/16/2022	61,025	16,521,239	270.73.....	494,911	.....	.....675,161	...	675,161	180,250	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....669,746	...	669,746	344,347	.....	.....	.....	.....	.....	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	.....	.....52,755	...	52,755	32,816	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....1,601,302	...	1,601,302	745,757	.....	.....	.....	.....	.....	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	.....	.....132,614	...	132,614	82,387	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....83,706	...	83,706	44,451	.....	.....	.....	.....	.....	003.....
3D Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653...	04/16/2019	03/06/2020	2,202	1,269,206	576.49.....	54,798	.....	.....49,789	...	49,789	(5,009)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/26/2019	02/25/2021	10,544	3,958,899	375.46.....	.....	.....96,268	.....	.....120,759	...	120,759	24,491	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....146,052	...	146,052	75,660	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/26/2019	04/19/2022	929	351,022	377.8.....	.....	.....11,382	.....	.....11,959	...	11,959	577	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2019	02/16/2022	729	198,281	271.83.....	.....	.....10,068	.....	.....13,113	...	13,113	3,044	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/20/2019	05/22/2020	16,955	4,470,093	263.65.....	.....	.....184,975	.....	.....181,485	...	181,485	(3,490)	.....	.....	.....	.....	.....	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	.....	.....	.....84,580	...	84,580	68,764	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....56,988	...	56,988	28,392	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/07/2019	04/30/2021	3,509	1,328,080	378.53.....	.....	.....27,402	.....	.....36,300	...	36,300	8,898	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/27/2019	06/10/2020	.....	.....	407.12.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	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	.....	.....	.....1,632	...	1,632	886	.....	.....	.....	.....	.....	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	.....	.....	.....14,762	...	14,762	13,251	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/07/2019	05/03/2022	16,345	4,342,308	265.66.....	.....	.....153,810	.....	.....227,755	...	227,755	73,945	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2021	408	105,695	259.12.....	.....	.....3,643	.....	.....6,927	...	6,927	3,284	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/07/2019	03/05/2021	5,214	1,937,705	371.67.....	.....	.....50,884	.....	.....71,168	...	71,168	20,284	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/20/2019	05/12/2020	8,239	2,165,081	262.78.....	.....	.....47,210	.....	.....93,142	...	93,142	45,931	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/07/2019	01/28/2022	3,138	1,141,626	363.83.....	.....	.....52,025	.....	.....64,040	...	64,040	12,016	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....16,749	...	16,749	9,525	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2019	05/20/2022	...69,550	25,882,932	372.15.....	.....	.....887,455	.....	.....1,108,582	...	1,108,582	221,128	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....31,419	...	31,419	18,153	.....	.....	.....	.....	.....	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	.....	.....	.....3,354	...	3,354	2,589	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019	05/03/2022	4,623	1,314,964	284.41.....	.....	.....45,294	.....	.....48,215	...	48,215	2,920	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/22/2019	03/07/2022	...53,318	...14,097,279	264.4.....	570,503	.....	.....775,245	...	775,245	204,742	.....	.....	.....	.....	.....	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	.....	.....312	...	312	269	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/20/2019	03/14/2022	...33,817	...12,619,862	373.18.....	446,724	.....	.....508,485	...	508,485	61,762	.....	.....	.....	.....	.....	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	.....	.....134,951	...	134,951	109,928	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50.....	02/20/2019	02/19/2021	695	193,129	278.02.....	4,962	.....	.....8,680	...	8,680	3,718	.....	.....	.....	.....	.....	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	.....	.....42,220	...	42,220	31,909	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....1,853,140	...	1,853,140	982,324	.....	.....	.....	.....	.....	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	.....	.....1,056,982	...	1,056,982	560,705	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....1,583,032	...	1,583,032	701,414	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/24/2019	05/20/2020	.....	.....	403.13.....	(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....312,948	...	312,948	161,937	.....	.....	.....	.....	.....	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	.....	.....239,043	...	239,043	132,867	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....177,928	...	177,928	88,403	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2019	03/09/2020	...19,465	...5,050,277	259.45.....	170,711	.....	.....259,728	...	259,728	89,017	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50.....	02/20/2019	02/04/2022	...15,542	...4,189,413	269.56.....	208,733	.....	.....348,964	...	348,964	140,232	.....	.....	.....	.....	.....	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	.....	.....5,580	...	5,580	4,437	.....	.....	.....	.....	.....	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	.....	.....103,029	...	103,029	85,125	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....667,047	...	667,047	302,202	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....8,482	...	8,482	5,093	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/12/2019	02/11/2021	...8,022	...2,125,253	264.94.....	50,937	.....	.....102,081	...	102,081	51,144	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2022	...348	...90,217	259.4.....	3,850	.....	.....6,194	...	6,194	2,344	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....175,512	...	175,512	108,597	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....	.....85,217	...	85,217	51,531	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/15/2019	04/08/2022	45,455	17,174,853	377.84.....	.....	.....516,373	.....	.....581,436	...	581,436	65,063	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/26/2019	03/05/2020	26,518	9,665,720	364.5.....	.....	.....338,101	.....	.....404,292	...	404,292	66,191	.....	.....	.....	.....	.....	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	.....	.....	.....2,296	...	2,296	1,757	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019	05/05/2021	814	232,368	285.64.....	.....	.....5,640	.....	.....6,863	...	6,863	1,223	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....179,594	...	179,594	90,827	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/26/2019	02/25/2021	3,497	1,298,042	371.2.....	.....	.....38,116	.....	.....48,528	...	48,528	10,412	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....4,668	...	4,668	2,384	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,043,001	...	1,043,001	472,445	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/02/2016	11/29/2019	40,532	10,513,580	259.39.....	325,066	.....	.....	.....633,830	...	633,830	436,495	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/26/2019	05/28/2021	5,874	1,677,678	285.62.....	.....	.....62,827	.....	.....50,425	...	50,425	(12,402)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....13,730	...	13,730	8,184	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....81,847	...	81,847	37,116	.....	.....	.....	.....	.....	003.....
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	.....	.....	.....157,238	...	157,238	116,474	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....44,044	...	44,044	30,340	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/05/2019	04/01/2021	6,671	2,508,473	376.04.....	.....	.....65,240	.....	.....76,022	...	76,022	10,782	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/07/2019	01/29/2021	3,606	1,313,191	364.14.....	.....	.....47,819	.....	.....66,187	...	66,187	18,368	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/15/2019	01/14/2022	26,873	6,982,832	259.85.....	.....	.....291,836	.....	.....469,838	...	469,838	178,002	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....10,137	...	10,137	5,711	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/29/2019	03/26/2021	16,702	6,338,751	379.53.....	.....	.....161,337	.....	.....160,647	...	160,647	(690)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/27/2019	06/11/2020	15,684	5,838,358	372.25.....	.....	.....178,797	.....	.....167,795	...	167,795	(11,003)	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/27/2019	06/16/2020	2,351	877,358	373.25.....	.....	.....23,953	.....	.....22,071	...	22,071	(1,881)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....635,332	...	635,332	307,368	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....2,734,621	...	2,734,621	1,696,055	.....	.....	.....	.....	.....	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	.....	.....	.....8,177	...	8,177	4,849	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....138,870	...	138,870	74,289	.....	.....	.....	.....	.....	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	.....	.....	.....179,227	...	179,227	96,739	.....	.....	.....	.....	.....	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	.....	.....	.....1,046,954	...	1,046,954	669,952	.....	.....	.....	.....	.....	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	.....	.....	.....373,119	...	373,119	271,926	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....30,033	...	30,033	15,992	.....	.....	.....	.....	.....	003.....
Zebra Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019	03/14/2022	10,546	2,907,991	275.75.....	.....	.....125,575	.....	.....161,287	...	161,287	35,712	.....	.....	.....	.....	.....	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	.....	.....	.....1,110	...	1,110	792	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....27,990	...	27,990	14,669	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....54,585	...	54,585	30,555	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/26/2019	02/25/2021	180	66,303	367.76.....	.....	.....2,250	.....	.....2,892	...	2,892	642	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/23/2019	05/10/2022	19,592	5,220,034	266.44.....	.....	.....191,804	.....	.....264,125	...	264,125	72,321	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/27/2019	03/20/2020	19,275	5,028,170	260.87.....	.....	.....156,895	.....	.....241,618	...	241,618	84,723	.....	.....	.....	.....	.....	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	.....	.....	.....12,420	...	12,420	6,440	.....	.....	.....	.....	.....	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 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	.....	.....	.....15,935	...	15,935	12,687	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....8,287	...	8,287	4,682	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....174,249	...	174,249	86,898	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....224,380	...	224,380	119,031	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.143

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	.....	.....	.....98,257	...	98,257	69,639	.....	.....	.....	.....	.....	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	.....	.....	.....4,925	...	4,925	3,938	.....	.....	.....	.....	.....	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	.....	.....	.....2,339	...	2,339	1,961	.....	.....	.....	.....	.....	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	.....	.....	.....9,306	...	9,306	7,460	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....14,851	...	14,851	7,555	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/24/2019	01/21/2022	..25,646	9,315,476	363.23.....	385,463	.....	.....	.....532,790	...	532,790	147,327	.....	.....	.....	.....	.....	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	.....	.....	.....6,618	...	6,618	4,511	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/07/2019	02/04/2022	..11,765	4,311,310	366.46.....	180,942	.....	.....	.....220,657	...	220,657	39,715	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/22/2020	10,227	3,772,285	368.84.....	.....	.....91,126	.....	.....126,672	...	126,672	35,545	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/17/2019	05/13/2022	75,423	28,008,911	371.36.....	1,065,720	.....	.....	.....1,232,476	...	1,232,476	166,755	.....	.....	.....	.....	.....	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	.....	.....	.....113,571	...	113,571	62,755	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	03/29/2019	03/18/2022	30,745	11,497,449	373.96.....	472,860	.....	.....	.....450,088	...	450,088	(22,772)	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....667,745	...	667,745	348,636	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/10/2019	06/02/2020	1,017	373,133	366.86.....	10,771	.....	.....	.....13,502	...	13,502	2,731	.....	.....	.....	.....	.....	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	.....	.....	.....6,073	...	6,073	4,572	.....	.....	.....	.....	.....	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 2.0 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	.....	.....	.....51,680	...	51,680	24,865	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/29/2019	05/06/2022	1,236	465,695	376.91.....	13,258	.....	.....	.....16,549	...	16,549	3,292	.....	.....	.....	.....	.....	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	.....	.....	.....3,098,785	...	3,098,785	1,537,576	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,125,958	...	1,125,958	495,540	.....	.....	.....	.....	.....	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	.....	.....	.....1,624	...	1,624	1,261	.....	.....	.....	.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.145

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	05/23/2019	05/19/2021	7,194	2,703,132	375.77.....	.....	.....57,836	.....	.....85,394	...	85,394	27,558	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	01/24/2019	01/21/2022	25,291	9,191,614	363.43.....	.....	.....377,852	.....	.....522,058	...	522,058	144,206	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....710,766	...	710,766	364,935	.....	.....	.....	.....	.....	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	.....	.....	.....55,096	...	55,096	42,117	.....	.....	.....	.....	.....	003.....
3D Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intl Ltd 4PQUHN3JPFGFNF3BB653...	04/16/2019	04/15/2020	.....	.....	636.39.....	.....	.....(0)	.....	.....	...	.....	.....	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,732	...	1,732	806	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....157,118	...	157,118	77,691	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....658,741	...	658,741	277,777	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....735,514	...	735,514	354,311	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	03/30/2020	15,486	4,104,063	265.02.....	.....	.....65,660	.....	.....156,057	...	156,057	90,397	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....282,862	...	282,862	145,328	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/26/2019	02/25/2022	20,154	7,437,146	369.01.....	.....	.....305,136	.....	.....348,812	...	348,812	43,676	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....2,398,301	...	2,398,301	..1,148,020	.....	.....	.....	.....	.....	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	.....	.....	.....65,235	...	65,235	44,539	.....	.....	.....	.....	.....	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	.....	.....	.....120,312	...	120,312	58,661	.....	.....	.....	.....	.....	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	.....	.....	.....5,666	...	5,666	4,233	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....403,613	...	403,613	188,898	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	02/15/2019	02/12/2021	1,732	636,885	367.67.....	.....	.....20,180	.....	.....27,745	...	27,745	7,565	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	09/02/2016	08/30/2019	29,694	7,771,438	261.72.....	163,612	.....	.....	.....394,451	...	394,451	301,071	.....	.....	.....	.....	.....	003.....
Mozaic Index Call Spread Options.....	VAGLB Hedge - Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	04/24/2019	04/17/2020	22,803	5,900,097	258.74.....	.....	.....160,306	.....	.....315,262	...	315,262	154,955	.....	.....	.....	.....	.....	003.....
Mozaic 2.0 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	.....	.....	.....1,021,821	...	1,021,821	531,078	.....	.....	.....	.....	.....	003.....

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

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Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond – G0369@AX4.....	D 1.....	Foreign Curren cy	JPMorgan Chase & Co	7H6GLXDRUGQU57RNE97.	01/28/2016	04/27/2026		..28,784,000	3.3725 USD (2.93 GBP)			111,118	3,392,000	...	2,872,380		116,000			376,128		100 / QL.....
Pay Floating EUR Receive Fixed USD Currency Swap	AFS Bond – G1591#BB7.....	D 1.....	Foreign Curren cy	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	02/22/2018	06/17/2028		..22,184,100	4.1975 USD (EURIBOR 6 Months)			420,557	1,712,700	...	4,078,373		169,200		332,255		100 / QL.....	
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond – G2616#AM3.....	D 1.....	Foreign Curren cy	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	06/08/2017	09/13/2027		..34,782,000	3.9875 USD (1.96 EUR)			352,250	(474,300)	...	(1,427,658)		291,400		498,335		100 / QL.....	
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond – N6587*AB9.....	D 1.....	Foreign Curren cy	Bank of America Corp	B4TYDEB6GKMZ0031MB27.	05/15/2019	05/31/2031		2,242,800	4.053 USD (1.74 EUR)			4,705	(31,800)	...	(17,812)		(31,800)		38,727		100 / QL.....	
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond – N6587*AB9.....	D 1.....	Foreign Curren cy	Bank of America Corp	B4TYDEB6GKMZ0031MB27.	05/15/2019	05/31/2031		8,971,200	4.053 USD (1.74 EUR)			18,818	(127,200)	...	(71,249)		(127,200)		154,906		100 / QL.....	
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond – G3076*AD8.....	D 1.....	Foreign Curren cy	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074.	06/14/2018	06/29/2030		..10,503,900	5.309 USD (2.78 EUR)			136,563	268,200	...	656,260		84,600		174,231		100 / QL.....	
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond – G3076*AD8.....	D 1.....	Foreign Curren cy	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074.	06/14/2018	06/29/2030		..10,503,900	5.309 USD (2.78 EUR)			136,563	268,200	...	656,260		84,600		174,231		100 / QL.....	
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond – G2730*AF9.....	D 1.....	Foreign Curren cy	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	10/31/2018	01/31/2029		..20,496,000	4.4775 USD (2.87 GBP)			140,391	182,400	...	1,317,117		92,800		317,477		100 / QL.....	

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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 EUR Receive Fixed USD Currency Swap	AFS Bond -- G7605#AD5.....	D 1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76...	11/26/2018	12/05/2036	.....	7,932,400	5.637 USD (3.11 EUR)	.....	.....	101,244	(28,700)	...	83,342	.....	65,800	.....	.....	165,665	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G7605#AD5.....	D 1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76...	11/26/2018	12/05/2036	.....	7,948,248	5.637 USD (3.11 EUR)	.....	.....	101,447	(28,757)	...	83,508	.....	65,931	.....	.....	165,996	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 92927KB@0.....	D 1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76...	09/27/2016	11/15/2026	.....	16,218,250	3.143 USD (1.2 EUR)	.....	.....	155,925	(272,600)	...	(724,795)	.....	136,300	.....	.....	220,347	.....	100 / QL.....
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- L2289#AA9.....	D 1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76...	05/02/2017	05/11/2027	.....	29,946,524	3.356 USD (0.3 JPY)	.....	.....	456,446	(1,207,854)	...	(321,532)	.....	(522,601)	.....	.....	420,012	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- L8367#AE3.....	D 1.....	Foreign Currency	HSBC Bank USA NA 1E8VN30JCEQV1H4R804.....	06/04/2015	06/25/2027	.....	12,400,300	4.522 USD (2.77 EUR)	.....	.....	106,755	(110,000)	...	(770,993)	.....	103,400	.....	.....	175,277	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AK2.....	D 1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/02/2017	06/26/2029	.....	45,052,000	3.99 USD (2.8 GBP)	.....	.....	480,946	616,000	...	1,517,249	.....	203,000	.....	.....	712,237	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G7737#AD6.....	D 1.....	Foreign Currency	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074..	01/25/2018	03/14/2033	.....	14,294,000	4.448 USD (3.02 GBP)	.....	.....	117,015	1,598,000	...	2,614,642	.....	58,000	.....	.....	264,681	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G7737#AD6.....	D 1.....	Foreign Currency	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074..	01/25/2018	03/14/2033	.....	11,435,200	4.448 USD (3.02 GBP)	.....	.....	93,612	1,278,400	...	2,091,714	.....	46,400	.....	.....	211,745	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- L8367#AD5.....	D 1.....	Foreign Currency	HSBC Bank USA NA 1E8VN30JCEQV1H4R804.....	06/04/2015	06/25/2025	.....	12,400,300	4.407 USD (2.62 EUR)	.....	.....	109,026	(110,000)	...	(605,431)	.....	103,400	.....	.....	151,768	.....	100 / QL.....
Pay Fixed AUD Receive Fixed USD Currency Swap	AFS Bond --	D 1.....	Foreign Currency	Bank of America Corp B4TYDEB6GKMZO031MB27..	05/30/2019	08/28/2029	.....	20,724,000	3.5375 USD (3.38 AUD)	.....	.....	.....	.....(336,000)	...	(11,043)	.....	(336,000)	.....	.....	330,446	.....	100 / QL.....
Pay Fixed AUD Receive Fixed USD Currency Swap	AFS Bond --	D 1.....	Foreign Currency	Bank of America Corp B4TYDEB6GKMZO031MB27..	05/30/2019	08/28/2029	.....	13,816,000	3.5375 USD (3.38 AUD)	.....	.....	.....	.....(224,000)	...	(7,362)	.....	(224,000)	.....	.....	220,298	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G2956@AP6.....	D 1.....	Foreign Currency	JPMorgan Chase & Co 7H6GLXDRUGQUF57RNE97.	06/25/2015	09/23/2025	.....	15,750,000	3.89 USD (3.43 GBP)	.....	.....	80,345	3,054,000	...	3,043,607	.....	58,000	.....	.....	196,692	.....	100 / QL.....
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- G294A@AD1.....	D 1.....	Foreign Currency	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074..	03/09/2017	03/15/2027	.....	15,672,616	3.805 USD (0.49 JPY)	.....	.....	258,287	(1,017,231)	...	(332,651)	.....	(279,965)	.....	.....	217,623	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G8287#AA4.....	D 1.....	Foreign Currency	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074..	06/27/2018	09/27/2030	.....	11,844,000	4.19 USD (2.74 GBP)	.....	.....	85,811	417,600	...	1,020,841	.....	52,200	.....	.....	198,648	.....	100 / QL.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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 -- G6076#AA3.....	D 1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32WEFA76...	10/18/2017	12/31/2042	.....	...20,000,041	4.416 USD (3.12 GBP)	.....	.....	.....140,403	691,964	...	1,338,274	.....	.....88,206	.....	.....	.....484,981	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G6076#AA3.....	D 1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32WEFA76...	10/18/2017	12/31/2042	.....	...14,192,559	4.416 USD (3.12 GBP)	.....	.....	.....99,633	491,036	...	949,674	.....	.....62,594	.....	.....	.....344,155	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G4622#AL3.....	D 1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32WEFA76...	07/21/2016	09/14/2031	.....	...17,141,800	3.4625 USD (2.54 GBP)	.....	.....	.....81,567	637,000	...	586,253	.....	.....75,400	.....	.....	.....299,570	.....	100 / QL.....
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- G294A@AE9.....	D 1.....	Foreign Currency	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074..	03/09/2017	03/15/2029	.....	...15,672,616	3.91 USD (0.58 JPY)	.....	.....	.....259,189	(1,017,231)	...	(271,076)	.....	.....(279,965)	.....	.....	.....244,250	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- 78467KB#3.....	D 1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32WEFA76...	03/08/2016	06/06/2026	.....	...48,178,000	3.66 USD (3.05 GBP)	.....	.....	.....224,254	5,011,600	...	4,598,184	.....	.....197,200	.....	.....	.....634,585	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G7898#AA7.....	D 1.....	Foreign Currency	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074..	06/27/2018	09/27/2030	.....	...11,844,000	4.19 USD (2.74 GBP)	.....	.....	.....85,811	417,600	...	1,020,841	.....	.....52,200	.....	.....	.....198,648	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G4622#AN9.....	D 1.....	Foreign Currency	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074..	11/16/2018	01/09/2034	.....	...23,122,800	4.5565 USD (3.01 GBP)	.....	.....	.....174,733	270,000	...	1,727,278	.....	.....104,400	.....	.....	.....440,848	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 887389E@9.....	D 1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	08/22/2017	09/07/2027	.....	...23,516,000	3.973 USD (2.02 EUR)	.....	.....	.....239,947	770,000	...	185,898	.....	.....188,000	.....	.....	.....336,585	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond --	D 1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	02/26/2019	09/16/2031	.....	...10,520,800	4.192 USD (2.94 GBP)	.....	.....	.....	.....364,000	...	337,327	.....	.....364,000	.....	.....	.....183,903	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- N6587*AA1.....	D 1.....	Foreign Currency	Bank of America Corp B4TYDEB6GKMZO031MB27..	05/15/2019	05/31/2029	.....	...7,849,800	3.94 USD (1.55 EUR)	.....	.....	.....17,039	(111,300)	...	(48,662)	.....	.....(111,300)	.....	.....	.....123,656	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1591#AV4.....	D 1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32WEFA76...	11/01/2016	02/20/2027	.....	...10,994,400	3.2225 USD (2.52 GBP)	.....	.....	.....29,503	(432,000)	...	(677,982)	.....	.....52,200	.....	.....	.....152,038	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G2730#AE2.....	D 1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	10/31/2018	01/31/2026	.....	...12,810,000	4.3415 USD (2.68 GBP)	.....	.....	.....90,555	114,000	...	687,093	.....	.....58,000	.....	.....	.....164,479	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 337120\$01.....	D 1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	03/22/2019	04/05/2033	.....	...13,084,800	4.7275 USD (2.421 EUR)	.....	.....	.....72,360	(107,880)	...	(56,189)	.....	.....(107,880)	.....	.....	.....242,822	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 337120\$01.....	D 1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	03/22/2019	04/05/2033	.....	...13,084,800	4.7275 USD (2.421 EUR)	.....	.....	.....72,360	(107,880)	...	(56,189)	.....	.....(107,880)	.....	.....	.....242,822	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G8056*AH2.....	D 1.....	Foreign Currency	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074..	08/07/2018	11/07/2028	.....	...16,828,500	4.1913 USD (2.72 GBP)	.....	.....	.....121,419	323,700	...	1,079,513	.....	.....75,400	.....	.....	.....257,487	.....	100 / QL.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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 EUR Receive Fixed USD Currency Swap	AFS Bond -- N7591#AA9.....	D 1.....	Foreign Currency	Societe Generale. O2RNE8IBXP4R0TD8PU41....	03/06/2018	03/31/2036	.....	...8,680,000	4.693 USD (2.47 EUR)	.....	.....	.....105,361	718,900	...	807,558	.....	.....65,800	.....	.....	.....177,698	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- N7591#AA9.....	D 1.....	Foreign Currency	Societe Generale. O2RNE8IBXP4R0TD8PU41....	03/06/2018	03/31/2036	.....	...12,400,000	4.693 USD (2.47 EUR)	.....	.....	.....150,516	1,027,000	...	1,153,655	.....	.....94,000	.....	.....	.....253,855	.....	100 / QL.....
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G1591#BD3.....	D 1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	02/22/2018	06/17/2030	.....	...9,753,800	4.2845 USD (British Pound 6 Month LIBOR)	.....	.....	.....110,731	866,600	...	2,094,335	.....	.....40,600	.....	.....	.....161,547	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G7996#AA8.....	D 1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76...	05/24/2017	08/17/2027	.....	...3,355,500	3.748 USD (1.77 EUR)	.....	.....	.....33,077	(56,400)	...	(156,852)	.....	.....28,200	.....	.....	.....47,858	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G7996#AA8.....	D 1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76...	05/24/2017	08/17/2027	.....	...32,436,500	3.748 USD (1.77 EUR)	.....	.....	.....319,744	(545,200)	...	(1,516,236)	.....	.....272,600	.....	.....	.....462,632	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G8781@AD1.....	D 1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	01/24/2018	04/22/2028	.....	...49,747,250	3.821 USD (2.45 GBP)	.....	.....	.....389,826	5,311,250	...	7,610,653	.....	.....203,000	.....	.....	.....738,675	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- L2836*AA1.....	D 1.....	Foreign Currency	Merrill Lynch Capital Services GDWTX036O1TB7DW3U69.	12/04/2014	02/03/2024	.....	...43,347,500	3.78 USD (1.966 EUR)	.....	.....	.....427,783	3,542,000	...	2,739,756	.....	.....329,000	.....	.....	.....464,850	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G2479@AC3.....	D 1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	08/12/2016	11/14/2026	.....	...29,831,000	3.387 USD (2.28 GBP)	.....	.....	.....165,826	630,200	...	1,019,989	.....	.....133,400	.....	.....	.....405,219	.....	100 / QL.....
Pay Fixed CHF Receive Fixed USD Currency Swap	AFS Bond -- Q1297#AH1.....	D 1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76...	09/11/2015	10/08/2023	.....	...49,129,990	3.545 USD (0.755 CHF)	.....	.....	.....684,630	(35,226)	...	(96,275)	.....	.....(345,037)	.....	.....	.....508,009	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G6750*AC6.....	D 1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76...	02/26/2015	04/29/2025	.....	...30,800,000	3.4125 USD (2.84 GBP)	.....	.....	.....159,761	5,408,000	...	5,359,610	.....	.....116,000	.....	.....	.....372,018	.....	100 / QL.....
.....																						
.....																						
.....																						
.....																						
0879999999. Total-Swaps-Hedging Effective-Foreign Exchange.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	7,723,854	33,000,792	XX	46,161,198	0	1,857,605	0	0	13,660,916	XXX	XXX
0909999999. Total-Swaps-Hedging Effective.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	7,723,854	33,000,792	XX	46,161,198	0	1,857,605	0	0	13,660,916	XXX	XXX
1179999999. Total-Swaps-Foreign Exchange.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	7,723,854	33,000,792	XX	46,161,198	0	1,857,605	0	0	13,660,916	XXX	XXX
1209999999. Total-Swaps.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	7,723,854	33,000,792	XX	46,161,198	0	1,857,605	0	0	13,660,916	XXX	XXX
1399999999. Total-Hedging Effective.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	0	7,723,854	33,000,792	XX	46,161,198	0	1,857,605	0	0	13,660,916	XXX	XXX
1409999999. Total-Hedging Other.....										498,404,069	191,658,106	0	1,027,408,785	XX	1,027,408,785	481,024,046	0	0	0	0	XXX	XXX

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
144999999. TOTAL.....										..498,404,069	..191,658,106	7,723,854	..1,060,409,577	XX	..1,073,569,982	481,024,046	1,857,605	0	0	13,660,916	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
001	REBALANCES PORTFOLIO DURATION
002	MANAGES CASH FLOW RISK
003	HEDGES THE EQUITY RISK OF A LIABILITY
004	HEDGES THE INTEREST RATE RISK OF AN ASSET
005	HEDGES THE INTEREST RATE RISK OF A LIABILITY
006	HEDGES THE CREDIT RISK OF AN ASSET
007	REPLICATION OF AN INDEX
008	HEDGES THE CURRENCY RISK OF AN ASSET
009	HEDGES THE CURRENCY RISK OF A LIABILITY

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
QL	Qualitative Approach for Assessing Hedge Effectiveness

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

NQU9.....	10	1,527,070	NASDAQ 100 E-Mini Futures..	VAGLB Hedge - Indexed Universal Life	N/A.....	Equity / Index	09/15/2019	CME.....	SNZ2OJLFK8MNNCLQOF3 9	06/15/2019	..7,636.7588	..7,693.7500	650	.....	.....	.....	.....11,398	11,398	60,797	1	20
DMU9....	10	1,318,520	DJIA E-Mini Index Future Futures	VAGLB Hedge - Indexed Universal Life	N/A.....	Equity / Index	09/15/2019	CBT.....	549300EX04Q2QBFQTQ27	06/15/2019	263.7060	265.9300	2,350	.....	.....	.....	.....11,120	11,120	60,797	1	500
MFSU9...	554	...52,208,685	MSCI EAFE Mini Index Futures	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity / Index	09/15/2019	NYF.....	5493004R83R1LVX2IL36....	06/15/2019	..1,884.8395	..1,923.3000	263,135	.....	.....	.....	.....1,065,357	1,065,357	3,368,131	1	50
ESU9.....	1,658	.239,333,375	S&P 500 Mini Futures.....	VAGLB Hedge - Indexed Universal Life	N/A.....	Equity / Index	09/15/2019	CME.....	SNZ2OJLFK8MNNCLQOF3 9	06/15/2019	..2,887.0672	..2,944.2000	1,102,570	.....	.....	.....	....4,736,308	4,736,308	10,080,073	1	50
ESU9.....	2,271	.327,772,313	S&P 500 Mini Futures.....	VAGLB Hedge - Fixed Indexed Annuity	N/A.....	Equity / Index	09/15/2019	CME.....	SNZ2OJLFK8MNNCLQOF3 9	06/15/2019	..2,886.6392	..2,944.2000	1,504,928	.....	.....	.....	...6,536,034	...6,536,034	13,806,903	1	50
12829999999. Total-Long Futures-Hedging Other.....													2,873,633	0	0	0	12,360,216	12,360,216	27,376,700	XXX	XXX
13299999999. Total-Long Futures.....													2,873,633	0	0	0	12,360,216	12,360,216	27,376,700	XXX	XXX
14099999999. Total-Hedging Other.....													2,873,633	0	0	0	12,360,216	12,360,216	27,376,700	XXX	XXX
14499999999. TOTAL.....													2,873,633	0	0	0	12,360,216	12,360,216	27,376,700	XXX	XXX

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Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America - L&A	15,534,472	11,842,228	27,376,700
Total Net Cash Deposits.....	15,534,472	11,842,228	27,376,700

(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	27,376,700		27,376,700	2,873,633		2,873,633	27,376,700	27,376,700	
NAIC 1 Designation												
Bank of America Corp.....	B4TYDEB6GKMZO031MB27	Y.....	Y.....	1,474,000	1,448,306	(830,300)	0	1,448,306	(156,127)	0	868,033	12,039
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573...	Y.....	Y.....	15,566,000	8,956,950	(474,300)	0	15,973,469	(1,427,658)	0	2,549,353	0
BNP Paribas.....	ROMUWSFPU8MPRO8K5P83	Y.....	Y.....	3,250,000	1,610,200	(215,760)	0	2,874,565	(112,378)	0	1,787,004	0
Citibank NA.....	E57ODZWZ7FF32TWEFA76	Y.....	Y.....	10,462,000	12,239,600	(2,606,737)	0	12,998,844	(3,493,672)	0	4,277,867	3,448,731
Credit Suisse Intl.....	E58DKGMJYYYJLN8C3868.	Y.....	Y.....	21,359,000	21,824,896	.....	.....465,896	21,824,896	.....	.....465,896	.....	.....0
Goldman Sachs Group.....	FOR8UP27PHTHYVLBNG30	Y.....	Y.....	18,469,000	19,420,290	.....	.....951,290	19,420,290	.....	.....951,290	.....	.....0
HSBC Bank USA NA.....	1IE8VN30JCEQV1H4R804...	Y.....	Y.....	.....	.....(220,000)	.....	.....0	.....	.....(1,376,424)	.....	.....327,045	107,045
JPMorgan Chase & Co.....	7H6GLXDRUGQFU57RNE97	Y.....	Y.....	877,165,000	899,562,946	.....	.....22,397,946	899,032,932	.....	.....21,867,932	572,820	572,820
Merrill Lynch Capital Services.....	GDWTXX036O1TB7DW3U69	Y.....	Y.....	3,340,000	3,542,000	.....	.....202,000	2,739,756	.....	.....0	464,850	464,850
Morgan Stanley & Co Intl Ltd.....	4PQUHN3JPFGFNF3BB653.	Y.....	Y.....	145,000	241,960	.....	.....96,960	241,960	.....	.....96,960	.....	.....0
Societe Generale.....	O2RNE8IBXP4R0TD8PU41..	Y.....	Y.....	17,099,000	17,065,164	.....	.....0	17,280,477	.....	.....181,477	431,553	397,717
UBS AG.....	BFM8T61CT2L1QCEMIK50..	Y.....	Y.....	66,184,000	73,905,025	.....	.....7,721,025	73,905,025	.....	.....7,721,025	.....	.....0
Wells Fargo & Co.....	KB1H1DSPRFMYMCUFXT09	Y.....	Y.....	1,985,000	2,132,099	.....	.....147,099	2,132,099	.....	.....147,099	.....	.....0
0299999999. Total NAIC 1 Designation.....				1,036,498,000	1,061,949,435	(4,347,097)	31,982,215	1,069,872,618	(6,566,259)	31,431,678	11,278,525	5,003,201
NAIC 2 Designation												
Royal Bank of Scotland PLC.....	RR3QWICWWIPCS8A4S074	Y.....	Y.....	11,070,000	4,841,700	(2,034,461)	0	10,867,350	(603,727)	0	2,382,391	0
0399999999. Total NAIC 2 Designation.....				11,070,000	4,841,700	(2,034,461)	0	10,867,350	(603,727)	0	2,382,391	0
0999999999. Gross Totals.....				1,047,568,000	1,094,167,835	(6,381,558)	59,358,915	1,083,613,601	(7,169,986)	34,305,311	41,037,616	32,379,901
1. Offset per SSAP No. 64.....												
2. Net after right of offset per SSAP No. 64.....					1,094,167,835	(6,381,558)						

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SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Bank of America Corp - CBT.....	549300EX04Q2QBFQTQ27....	Cash.....	Cash.....	60,797	.....	.....60,797	.....	.....I.....
Bank of America Corp - CME.....	SNZ2OJLFK8MNNCLQOF39....	Cash.....	Cash.....	23,947,773	.....	.....23,947,773	.....	.....I.....
Bank of America Corp - NYF.....	5493004R83R1LVX2IL36.....	Cash.....	Cash.....	3,368,131	.....	.....3,368,131	.....	.....I.....
HSBC - OTC.....	1IE8VN30JCEQV1H4R804....	Cash.....	Cash.....	975,000	.....	.....975,000	.....	.....V.....
0199999999. Totals.....				28,351,700	0	28,351,700	XXX	XXX
Collateral Pledged to Reporting Entity								
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27..	Cash.....	Cash.....	1,474,000	.....	XXX	.....	.....V.....
Barclays Bank PLC - OTC.....	G5GSEF7VJP5I7OUK5573....	Cash.....	Cash.....	15,566,000	.....	XXX	.....	.....V.....
BNP Paribas - OTC.....	R0MUWSFPU8MPRO8K5P83...	Cash.....	Cash.....	3,250,000	.....	XXX	.....	.....V.....
Citibank NA - OTC.....	E57ODZWZ7FF32TWEFA76..	Cash.....	Cash.....	10,462,000	.....	XXX	.....	.....V.....
Credit Suisse Intl - OTC.....	E58DKGMJYYYJLN8C3868...	Cash.....	Cash.....	21,359,000	.....	XXX	.....	.....V.....
Goldman Sachs Group - OTC.....	FOR8UP27PHTHYVLBNG30..	Cash.....	Cash.....	18,469,000	.....	XXX	.....	.....V.....
JPMorgan Chase & Co - OTC.....	7H6GLXDRUGQFU57RNE97..	Cash.....	Cash.....	877,165,000	.....	XXX	.....	.....V.....
Merrill Lynch Capital Services - OTC.....	GDWTXX036O1TB7DW3U69..	Cash.....	Cash.....	3,340,000	.....	XXX	.....	.....V.....
Morgan Stanley & Co Intl Ltd - OTC.....	4PQUHN3JPFGFNF3BB653...	Cash.....	Cash.....	145,000	.....	XXX	.....	.....V.....
Royal Bank of Scotland - OTC.....	RR3QWICWWIPCS8A4S074..	Cash.....	Cash.....	11,070,000	.....	XXX	.....	.....V.....
Societe Generale - OTC.....	O2RNE8IBXP4R0TD8PU41....	Cash.....	Cash.....	17,099,000	.....	XXX	.....	.....V.....
UBS AG - OTC.....	BFM8T61CT2L1QCEMIK50....	Cash.....	Cash.....	66,184,000	.....	XXX	.....	.....V.....
Wells Fargo - OTC.....	KB1H1DSPRFMYMCUFXT09...	Cash.....	Cash.....	1,985,000	.....	XXX	.....	.....V.....
0299999999. Totals.....				1,047,568,000	0	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY.....	.....	.....	.....38,928,063	38,928,063	07/01/2019.....
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type).....	.....	.....	.....38,928,063	38,928,063	XXX
9999999.	Totals.....	.....	.....	.....38,928,063	38,928,063	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....(55,539,876) Book/Adjusted Carrying Value \$.....(55,539,876)
2. Average balance for the year: Fair Value \$.....67,382,234 Book/Adjusted Carrying Value \$.....67,382,234
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....0 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation 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

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount or interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of New York Mellon..... New York, NY .....	.....	.....	.....	.....	.....7,956,735	5,201,826	3,486,404	XXX
JP Morgan Chase..... New York, NY .....	.....	.....	.....	.....	.....28,472,458	14,271,176	9,336,690	XXX
0199998. Deposits in.....3 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX	.....	.....	.....361,380	183,053	164,200	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	36,790,573	19,656,055	12,987,294	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	36,790,573	19,656,055	12,987,294	XXX
0599999. Total Cash.....	XXX	XXX	0	0	36,790,573	19,656,055	12,987,294	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE