LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

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QUARTERLY STATEMENT

As of September 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 614-249-1545
(Name) (Area Code) (Telephone Nnsion)

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

OFFICERS

Name	Title	Name	Title
1. KIRT ALAN WALKER	PRESIDENT & COO	2. DENISE LYNN SKINGLE #	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.

(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 17th day of October 2019

SUNSERAE R EDWARDS - NOTARY PUBLIC
MY COMMISSION EXPIRES JUNE 18, 2024
STATE OF OHIO

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	20,919,020,970		20,919,020,970	17,837,143,311
2. Stocks:				
2.1 Preferred stocks	532,848		532,848	
2.2 Common stocks	43,501,676		43,501,676	8,504,733
3. Mortgage loans on real estate:				
3.1 First liens	5,331,024,597		5,331,024,597	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 $.....0 encumbrances)			0	
5. Cash ($.....69,823,302), cash equivalents ($.....0) and short-term investments ($.....1,584,591,630)	1,654,414,932		1,654,414,932	685,683,212
6. Contract loans (including $.....0 premium notes)	120,998,264	9,110	120,989,154	103,546,100
7. Derivatives	1,181,129,461		1,181,129,461	473,322,826
8. Other invested assets	324,194,300	1,233,611	322,960,689	244,793,590
9. Receivables for securities			0	
10. Securities lending reinvested collateral assets	47,541,036		47,541,036	94,467,939
11. Aggregate write-ins for invested assets	64,326,717	0	64,326,717	101,264,861
12. Subtotals, cash and invested assets (Lines 1 to 11)	29,686,684,801	1,242,721	29,685,442,080	24,072,049,139
13. Title plants less $.....0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	224,992,502	58,809	224,933,693	190,621,114
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	10,055,895	7,441,441	2,614,454	3,155,863
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	36,905,424		36,905,424	37,049,746
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	3,082,262		3,082,262	7,731,730
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	3,884,754		3,884,754	2,294,095
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	54,736,609
18.2 Net deferred tax asset	176,637,763	114,361,568	62,276,195	
19. Guaranty funds receivable or on deposit	608,292		608,292	629,363
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($.....0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	28,551,303		28,551,303	7,224
24. Health care ($.....0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	116,194,877	81,924,413	34,270,464	33,158,091
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	30,287,597,873	205,028,952	30,082,568,921	24,401,432,974
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,730,257,383		1,730,257,383	1,527,793,755
28. Total (Lines 26 and 27)	32,017,855,256	205,028,952	31,812,826,304	25,929,226,729
DETAILS OF WRITE-INS				
1101. Other invested assets receivable	7,249,305		7,249,305	2,703,450
1102. Derivative collateral and receivables	57,077,412		57,077,412	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)	64,326,717	0	64,326,717	101,264,861
2501. Accrued fees and other assets	34,270,464		34,270,464	33,158,091
2502. Deferred software costs	75,861,664	75,861,664	0	
2503. Disallowed interest maintenance reserve	6,062,749	6,062,749	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)	116,194,877	81,924,413	34,270,464	33,158,091

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....25,419,596,308 less $.....0 included in Line 6.3 (including $.....1,337,351,858 Modco Reserve)	25,419,596,308	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)	70,226,042	17,492,993
4.	Contract claims:		
	4.1 Life	59,843,492	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)	962,514	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	1,896,408	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 $.....3,233,653 ceded	3,233,653	2,266,979
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued - life and annuity contracts $.....2,857,840, accident and health $.....0 and deposit-type contract funds $.....0	2,857,840	5,470,177
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	2,496,378	2,537,081
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(131,601,762) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(131,856,747)	(131,155,532)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	6,329,454	5,364,970
15.1	Current federal and foreign income taxes, including $.....1,977,546 on realized capital gains (losses)	84,701,540	
15.2	Net deferred tax liability		
16.	Unearned investment income	229,903	205,674
17.	Amounts withheld or retained by reporting entity as agent or trustee	7,249,998	2,703,481
18.	Amounts held for agents' account, including $.....0 agents' credit balances		
19.	Remittances and items not allocated	16,487,149	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 $.....0		385,894,530
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	180,762,679	149,944,788
	24.02 Reinsurance in unauthorized and certified ($.....0) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($.....0) reinsurers	1,055,474,013	992,502,054
	24.04 Payable to parent, subsidiaries and affiliates	2,531,242	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	3,308,677	5,336,974
	24.09 Payable for securities	1,294,613,419	531,251,489
	24.10 Payable for securities lending	47,460,687	94,299,694
	24.11 Capital notes $.....0 and interest thereon $.....0		
25.	Aggregate write-ins for liabilities	6,943,242	5,302,672
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	28,135,347,891	22,933,722,564
27.	From Separate Accounts statement	1,730,257,383	1,527,793,755
28.	Total liabilities (Lines 26 and 27)	29,865,605,274	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	3,030,624,500	2,630,624,500
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	(1,086,043,470)	(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)	1,944,581,030	1,465,070,410
38.	Totals of Lines 29, 30 and 37	1,947,221,030	1,467,710,410
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	31,812,826,304	25,929,226,729
	DETAILS OF WRITE-INS		
2501.	Reserve for escheat funds	6,606,978	4,143,883
2502.	Tax credit commitment liabilities	275,264	1,158,789
2503.	Reserve for litigation	61,000	
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)	6,943,242	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	4,948,153,480	4,725,715,577	6,338,469,630
2. Considerations for supplementary contracts with life contingencies	651,049	441,098	441,098
3. Net investment income	741,063,278	563,757,896	782,704,958
4. Amortization of Interest Maintenance Reserve (IMR)	(2,628,195)	(3,130,172)	(4,128,334)
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	30,768,004	34,342,022	44,986,013
7. Reserve adjustments on reinsurance ceded	(187,170,129)	(265,532,731)	(345,233,461)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	58,178,741	56,811,797	76,258,715
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	87,937,016	74,056,399	100,520,814
9. Totals (Lines 1 to 8.3)	5,676,953,244	5,186,461,886	6,994,019,433
10. Death benefits	89,882,113	90,404,045	118,488,586
11. Matured endowments (excluding guaranteed annual pure endowments)	2,083	1,209	1,209
12. Annuity benefits	81,063,031	56,746,014	86,439,484
13. Disability benefits and benefits under accident and health contracts	253,340	195,077	251,750
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	458,879,233	318,069,544	474,445,293
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	2,674,210	2,462,815	2,058,864
18. Payments on supplementary contracts with life contingencies	992,366	1,021,789	1,350,868
19. Increase in aggregate reserves for life and accident and health contracts	4,640,780,417	3,899,378,302	5,136,738,426
20. Totals (Lines 10 to 19)	5,274,526,793	4,368,278,795	5,819,774,480
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	552,203,755	506,769,934	688,612,997
22. Commissions and expense allowances on reinsurance assumed	4,894	28,380	30,279
23. General insurance expenses and fraternal expenses	214,878,908	206,303,839	278,926,150
24. Insurance taxes, licenses and fees, excluding federal income taxes	31,770,015	29,736,737	37,226,869
25. Increase in loading on deferred and uncollected premiums	(1,557,772)	(889,860)	46,778
26. Net transfers to or (from) Separate Accounts net of reinsurance	48,361,742	37,483,208	56,280,912
27. Aggregate write-ins for deductions	37,910,992	36,118,453	47,027,800
28. Totals (Lines 20 to 27)	6,158,099,327	5,183,829,486	6,927,926,265
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(481,146,083)	2,632,400	66,093,168
30. Dividends to policyholders and refunds to members	441,321	579,962	719,848
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(481,587,404)	2,052,438	65,373,320
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	77,969,643	(33,497,245)	(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)	(559,557,047)	35,549,683	137,688,085
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....2,290,656 (excluding taxes of $.....(313,110) transferred to the IMR)	111,190,450	129,112,641	92,317,115
35. Net income (Line 33 plus Line 34)	(448,366,597)	164,662,324	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)	(448,366,597)	164,662,324	230,005,200
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....107,352,334	405,297,772	(260,136,671)	(457,337,197)
39. Change in net unrealized foreign exchange capital gain (loss)	401,642	2,691,285	2,856,440
40. Change in net deferred income tax	283,990,097	(68,808,456)	(121,296,317)
41. Change in nonadmitted assets	(117,842,412)	(12,682,634)	(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	(30,817,891)	(33,905,443)	(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	400,000,000	350,000,000	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	(13,151,991)	(14,348,505)	(19,131,340)
54. Net change in capital and surplus (Lines 37 through 53)	479,510,620	127,471,900	128,140,652
55. Capital and surplus as of statement date (Lines 36 + 54)	1,947,221,030	1,467,041,658	1,467,710,410

DETAILS OF WRITE-INS

08.301.	Miscellaneous income	87,937,016	74,056,399	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)	87,937,016	74,056,399	100,520,814
2701.	Net investment earnings on funds withheld by ceding company	37,910,992	36,118,453	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)	37,910,992	36,118,453	47,027,800
5301.	Adjustment to initial reinsurance, commission and expense allowance	(13,151,991)	(14,348,505)	(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)	(13,151,991)	(14,348,505)	(19,131,340)

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	4,953,173,038	4,728,996,564	6,335,356,813
2.	Net investment income	710,838,717	534,302,101	747,900,822
3.	Miscellaneous income	176,074,240	165,210,746	221,766,346
4.	Total (Lines 1 through 3)	5,840,085,995	5,428,509,411	7,305,023,981
5.	Benefit and loss related payments	798,090,654	728,930,976	1,009,436,003
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	49,062,957	39,385,928	56,368,131
7.	Commissions, expenses paid and aggregate write-ins for deductions	839,217,187	781,700,652	1,050,434,699
8.	Dividends paid to policyholders	477,618	597,839	749,484
9.	Federal and foreign income taxes paid (recovered) net of $.....2,343,627 tax on capital gains (losses)	(59,490,960)	42,907,591	32,718,098
10.	Total (Lines 5 through 9)	1,627,357,456	1,593,522,986	2,149,706,415
11.	Net cash from operations (Line 4 minus Line 10)	4,212,728,539	3,834,986,425	5,155,317,566
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	476,906,313	570,221,825	691,110,976
	12.2 Stocks	11		
	12.3 Mortgage loans	108,466,061	84,173,859	102,404,961
	12.4 Real estate			
	12.5 Other invested assets	15,829,551	15,688,339	21,526,097
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(271,657)	(2,821,775)	(2,961,715)
	12.7 Miscellaneous proceeds	847,226,977		
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,448,157,256	667,262,248	812,080,319
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	3,598,570,244	3,963,984,818	5,390,102,231
	13.2 Stocks	35,794,162	1,611,795	2,525,661
	13.3 Mortgage loans	927,606,527	963,854,381	1,222,136,470
	13.4 Real estate			
	13.5 Other invested assets	92,175,563	59,827,682	98,858,216
	13.6 Miscellaneous applications	38,274,762	118,187,319	433,826,298
	13.7 Total investments acquired (Lines 13.1 to 13.6)	4,692,421,258	5,107,465,995	7,147,448,876
14.	Net increase or (decrease) in contract loans and premium notes	17,440,359	13,214,155	18,959,553
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(3,261,704,362)	(4,453,417,902)	(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	400,000,000	350,000,000	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	52,733,049	405,457	606,498
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(49,130,976)	33,654,539	(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)	17,707,543	384,059,996	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)	968,731,720	(234,371,481)	(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)	1,654,414,932	709,034,970	685,683,212

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

20.0001	Exchange of bond investment to bond investment	272,604,659	316,597,285	349,219,268
20.0002	Capitalized interest on mortgage loans	3,109,907	2,165,956	3,160,073
20.0003	Tax credit commitment liabilities	883,525	2,237,724	1,078,935
20.0004	Capitalized interest on bonds	844		
20.0005	Exchange of equity investment to equity investment	10,158,870		

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	1,092,044,903	990,633,954	1,365,424,599
3. Ordinary individual annuities	4,023,893,898	3,891,289,454	5,177,249,423
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	1,674,233	1,333,470	1,682,976
7. A&H - group		25	25
8. A&H - credit (group and individual)			
9. A&H - other	90	246	314
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	5,117,613,124	4,883,257,149	6,544,357,337
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	5,117,613,124	4,883,257,149	6,544,357,337
14. Deposit-type contracts	50,000,000		
15. Total (Lines 13 and 14)	5,167,613,124	4,883,257,149	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 September 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					
(1)	Nationwide Life and Annuity Insurance Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ (448,366,597)	$ 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	$ (448,366,597)	$ 230,005,200
	Surplus					
(5)	Nationwide Life and Annuity Insurance Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,947,221,030	$ 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	67,000,000	67,000,000
(8)	NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 1,880,221,030	$ 1,400,710,410

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. Not applicable.

3. Not applicable.

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

   a. The aggregate amount of unrealized losses:

1.	Less than 12 Months	$ (1,038,290)
2.	12 Months or Longer	$ (3,535,349)

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

1.	Less than 12 Months	$ 132,419,168
2.	12 Months or Longer	$ 50,683,820

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

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Bilateral (YES/NO)	NO	NO	NO	
b. Tri-Party (YES/NO)	YES	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	35,250,632	62,429,854	44,235,706	47,541,036	-	-	-	-
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
$35,955,645	$63,678,451	$45,120,420	$48,491,857	$-	$-	$-	$-

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	$-	$48,491,857	$-	$-	$-	$-	$-	$48,491,857
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	$-	$48,491,857	$-	$-	$-	$-	$-	$48,491,857

NOTES TO THE FINANCIAL STATEMENTS

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	$35,250,632	$62,429,854	$44,235,706	$47,541,036	$-	$-	$-	$-
b. Securities (FV)	-	-	-	-	-	-	-	-
c. Securities (BACV)	XXX	XXX	XXX	-	XXX	XXX	XXX	-
d. Nonadmitted Subset (BACV)	XXX	XXX	XXX	-	XXX	XXX	XXX	-

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. Overnight and Continuous	$47,541,036	$47,541,036
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	7	-
(2) Aggregate Amount of Investment Income	$ (1,289,293)	$ -

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.

NOTES TO THE FINANCIAL STATEMENTS

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 nine months ended September 30, 2019, the Company received capital contributions from Nationwide Life Insurance Company (NLIC) of $400,000,000.

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 September 30, 2019, $105,000,000 was outstanding.

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 September 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 September 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

NOTES TO THE FINANCIAL STATEMENTS

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	$ -	$ -	$ -	$ -

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1 Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 73,063,130	$ 66,674,615	$ 50,024,732
2 Current Year General Account Total Collateral Pledged	$ 73,063,130	$ 66,674,615	$ 50,024,732
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 Fair Value	2 Carrying Value	3 Aggregate Borrowed at Time of Maximum Collateral
1 Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 73,063,130	$ 66,674,615	$ 50,024,732
2 Current Year General Account Maximum Collateral Pledged	$ 73,063,130	$ 66,674,615	$ 50,024,732
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	$ 50,024,732	$ 50,024,732	$ -	$ 50,024,732
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 50,024,732	$ 50,024,732	$ -	$ 50,024,732

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)	$ -	$ -	$ -	$ -

NOTES TO THE FINANCIAL STATEMENTS

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	$ -

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.

NOTES TO THE FINANCIAL STATEMENTS

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

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

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

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

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

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

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

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

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

The following table summarizes assets and liabilities held at fair value as of September 30, 2019:

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Industrial and miscellaneous	-	-	169,363	-	$ 169,363
Total Bonds	$ -	$ -	$ 169,363	$ -	$ 169,363
Common stocks	$ 2,160,246	$ 31,000,000	$ -	$ 10,341,430	43,501,676
Separate account assets	1,730,257,383	-	-	-	1,730,257,383
Derivative assets	-	6,478,410	1,109,298,597	-	1,115,777,007
Total Assets at Fair Value/(NAV)	$ 1,732,417,629	$ 37,478,410	$ 1,109,467,960	$ 10,341,430	$ 2,889,705,429
Derivative liabilities	-	105,649	-	-	$ 105,649
Total Liabilities at Fair Value	$ -	$ 105,649	$ -	$ -	$ 105,649

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

	Beginning Balance at 6/30/2019	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 9/30/2019
Assets at Fair Value										
Industrial and miscellaneous	$167,599	$-	$-	$-	$1,869	$-	$-	$-	$(105)	$169,363
Total Bonds	$167,599	$-	$-	$-	$1,869	$-	$-	$-	$(105)	$169,363
Derivative assets	$1,027,408,785	$-	$-	$27,558,869	$25,738,316	$97,330,208	$-	$(68,737,581)	$-	$1,109,298,597
Total Assets at Fair Value	$1,027,576,384	$-	$-	$27,558,869	$25,740,185	$97,330,208	$-	$(68,737,581)	$(105)	$1,109,467,960

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

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	$22,654,603,946	$20,918,851,607	$511,506,068	$21,881,852,662	$261,245,216	$-	$-
Stocks	532,848	532,848	-	532,848	-	-	-
Mortgage loans, net of allowance	5,500,666,402	5,331,024,597	-	-	5,500,666,402	-	-
Short-term investments	1,584,591,630	1,584,591,630	176,000,000	1,408,591,630	-	-	-
Derivative assets	85,479,132	65,352,454	-	85,479,132	-	-	-
Policy loans	120,989,154	120,989,154	-	-	120,989,154	-	-
Securities lending collateral assets	47,541,036	47,541,036	47,541,036	-	-	-	-
Total Assets	$29,994,404,148	$28,068,883,326	$735,047,104	$23,376,456,272	$5,882,900,772	$-	$-
Liabilities							
Derivative liabilities	$343,795	$3,203,028	$-	$343,795	$-	$-	$-
Investment Contracts	20,784,602,659	19,326,020,975	-	-	20,784,602,659	-	-
Total Liabilities	$20,784,946,454	$19,329,224,003	$-	$343,795	$20,784,602,659	$-	$-

NOTES TO THE FINANCIAL STATEMENTS

D. Not Practicable to Estimate Fair Value

Not applicable.

E. Measured using net asset value

Common stocks measured at NAV of $10,341,430 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 November 11, 2019 for the statutory statement issued on November 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 November 11, 2019 for the statutory statement issued on November 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 [X]

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

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

2.2 If yes, date of change:

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

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

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

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

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

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

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

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

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/24/2018

6.4 By what department or departments?

OH

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

(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 [X]

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 28,437,631

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 166,739,849

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	0	0
14.24	Short-Term Investments	71,200,000	176,000,000
14.25	Mortgage Loans on Real Estate	70,000,092	67,807,530
14.26	All Other	107,867,381	111,196,022
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 249,067,473	$ 355,003,552
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 47,541,036

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 47,541,036

16.3 Total payable for securities lending reported on the liability page: $ 47,460,687

17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes [X] No [ ]

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

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	1 Wall Street, New York, NY 10286
Federal Home Loan Bank	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 [X]

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

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

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

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

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets? Yes [ ] No [X]

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 [X]

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

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

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

18.2 If no, list exceptions:

19. By self-designating 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 [X]

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 [X]

GENERAL INTERROGATORIES (continued)

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

Life and Accident and Health Companies/Fraternal Benefit Societies

			Amount
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	$ 5,331,024,597
	1.14	Total mortgages in good standing	$ 5,331,024,597
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)		$ 5,331,024,597
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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
Life & Annuity - Non-Affiliates								
88340	59-2859797	05/01/2018	Hannover Life Reassurance Company of America	FL	YRT/I	Authorized		
88340	59-2859797	11/01/2018	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		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	8,799,079			25,578,431	34,377,510	
2. Alaska AK	L	1,108,708			5,525,534	6,634,242	
3. Arizona AZ	L	16,295,974	100,968		164,299,625	180,696,567	
4. Arkansas AR	L	4,366,175			19,485,155	23,851,330	
5. California CA	L	224,368,723	565,806		428,166,336	653,100,865	
6. Colorado CO	L	15,542,349			122,348,200	137,890,549	
7. Connecticut CT	L	29,071,483	48,570		40,335,905	69,455,958	
8. Delaware DE	L	9,004,068			11,275,128	20,279,196	
9. District of Columbia DC	L	1,832,565			3,693,484	5,526,049	
10. Florida FL	L	66,403,998	249,296	90	315,188,445	381,841,829	
11. Georgia GA	L	27,514,419	20,281		145,198,999	172,733,699	
12. Hawaii HI	L	7,422,755	27,298		22,508,591	29,958,644	
13. Idaho ID	L	1,422,975			24,318,005	25,740,980	
14. Illinois IL	L	41,251,013	246,075		188,131,147	229,628,235	
15. Indiana IN	L	10,920,236	83,504		108,722,996	119,726,736	
16. Iowa IA	L	3,820,238			25,625,726	29,445,964	
17. Kansas KS	L	6,709,681			56,541,137	63,250,818	
18. Kentucky KY	L	7,976,423	36,755		56,472,576	64,485,754	
19. Louisiana LA	L	6,189,090	103,077		54,894,498	61,186,665	
20. Maine ME	L	1,276,852			10,093,234	11,370,086	
21. Maryland MD	L	32,882,880	84,770		125,422,372	158,390,022	
22. Massachusetts MA	L	24,919,821			140,381,013	165,300,834	
23. Michigan MI	L	55,120,907	20,897		203,249,594	258,391,398	
24. Minnesota MN	L	14,440,224			37,367,185	51,807,409	
25. Mississippi MS	L	4,637,488			13,281,079	17,918,567	
26. Missouri MO	L	11,538,357	31,208		45,602,990	57,172,555	
27. Montana MT	L	451,429			10,836,840	11,288,269	
28. Nebraska NE	L	3,934,555	22,164		66,314,976	70,271,695	
29. Nevada NV	L	8,982,118			31,788,614	40,770,732	
30. New Hampshire NH	L	1,607,463			31,048,946	32,656,409	
31. New Jersey NJ	L	57,022,965	25,980		87,304,729	144,353,674	
32. New Mexico NM	L	1,864,927			20,364,850	22,229,777	
33. New York NY	N	1,372,353	155,808		34,668,758	36,196,919	
34. North Carolina NC	L	46,874,742	557,900		170,786,965	218,219,607	
35. North Dakota ND	L	1,515,793			8,841,989	10,357,782	
36. Ohio OH	L	48,760,433	346,710		187,738,399	236,845,542	50,000,000
37. Oklahoma OK	L	2,838,752	88,856		20,166,903	23,094,511	
38. Oregon OR	L	9,795,242			18,354,631	28,149,873	
39. Pennsylvania PA	L	64,005,503	642,735		194,348,658	258,996,896	
40. Rhode Island RI	L	4,085,705			7,591,668	11,677,373	
41. South Carolina SC	L	11,412,532			60,657,246	72,069,778	
42. South Dakota SD	L	4,267,824			10,373,407	14,641,231	
43. Tennessee TN	L	16,039,439	343,363		64,901,020	81,283,822	
44. Texas TX	L	78,766,411	181,160		261,884,191	340,831,762	
45. Utah UT	L	21,487,778	25,639		67,809,337	89,322,754	
46. Vermont VT	L	1,328,251			10,610,214	11,938,465	
47. Virginia VA	L	36,436,129			110,327,020	146,763,149	
48. Washington WA	L	22,818,931	98,565		73,924,047	96,841,543	
49. West Virginia WV	L	5,370,462	38,007		16,292,477	21,700,946	
50. Wisconsin WI	L	7,978,024	220,873		52,189,070	60,387,967	
51. Wyoming WY	L	1,063,203			8,199,525	9,262,728	
52. American Samoa AS	N	4,437				4,437	
53. Guam GU	N	722				722	
54. Puerto Rico PR	N	5,284			170,000	175,284	
55. US Virgin Islands VI	N	1,866				1,866	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N	14,493				14,493	
58. Aggregate Other Alien OT	XXX	54,173	0	0	0	54,173	0
59. Subtotal	XXX	1,094,998,420	4,366,265	90	4,021,201,865	5,120,566,640	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	327,785				327,785	
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	306,726				306,726	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	1,095,632,931	4,366,265	90	4,021,201,865	5,121,201,151	50,000,000
96. Plus Reinsurance Assumed	XXX					0	
97. Totals (All Business)	XXX	1,095,632,931	4,366,265	90	4,021,201,865	5,121,201,151	50,000,000
98. Less Reinsurance Ceded	XXX	159,436,221	4,235		11,034,848	170,475,304	
99. Totals (All Business) less Reinsurance Ceded	XXX	936,196,710	4,362,030	90	4,010,167,017	4,950,725,847	50,000,000
DETAILS OF WRITE-INS							
58001. Foreign - other alien	XXX	54,173				54,173	
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	54,173	0	0	0	54,173	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

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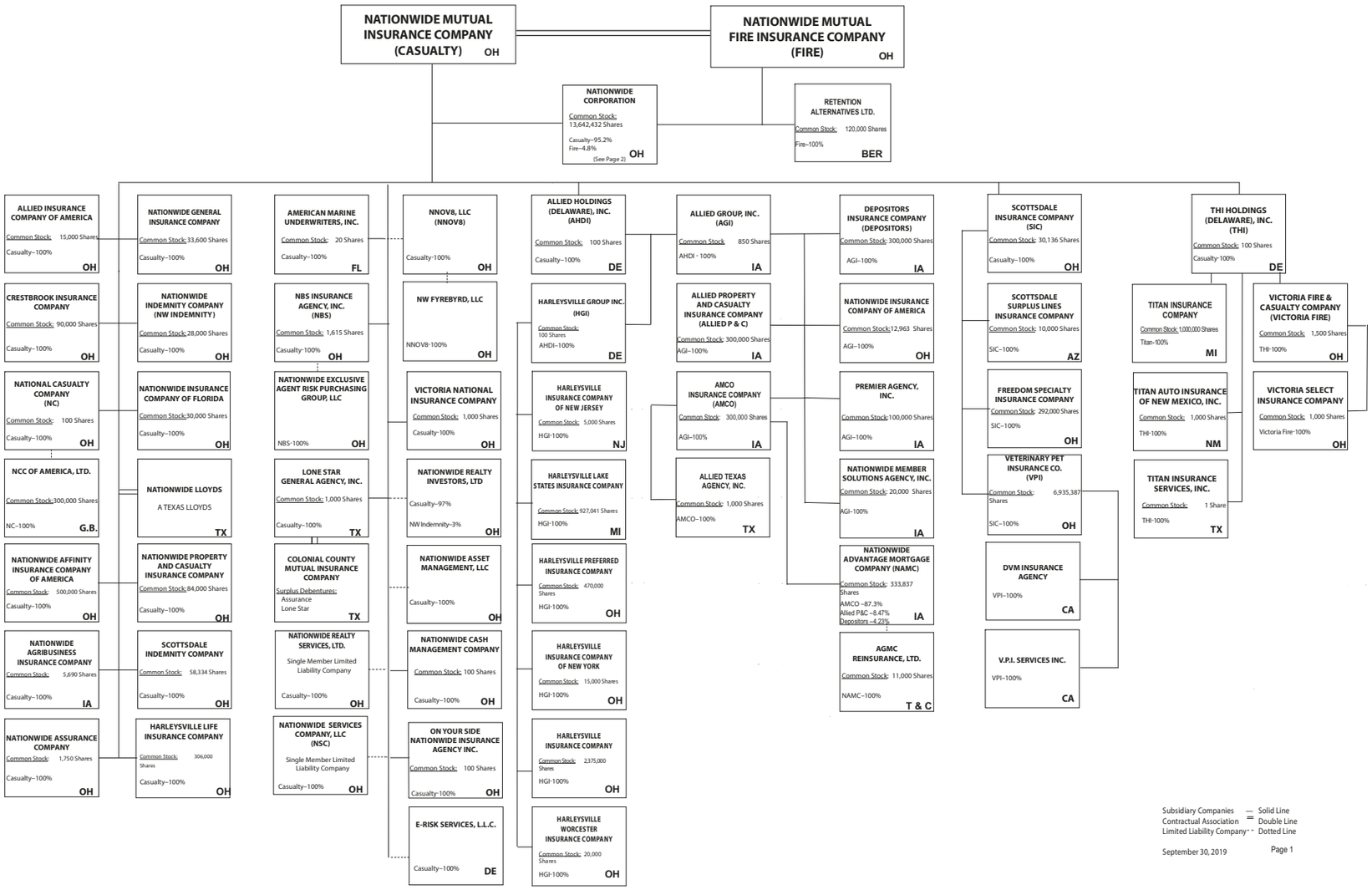
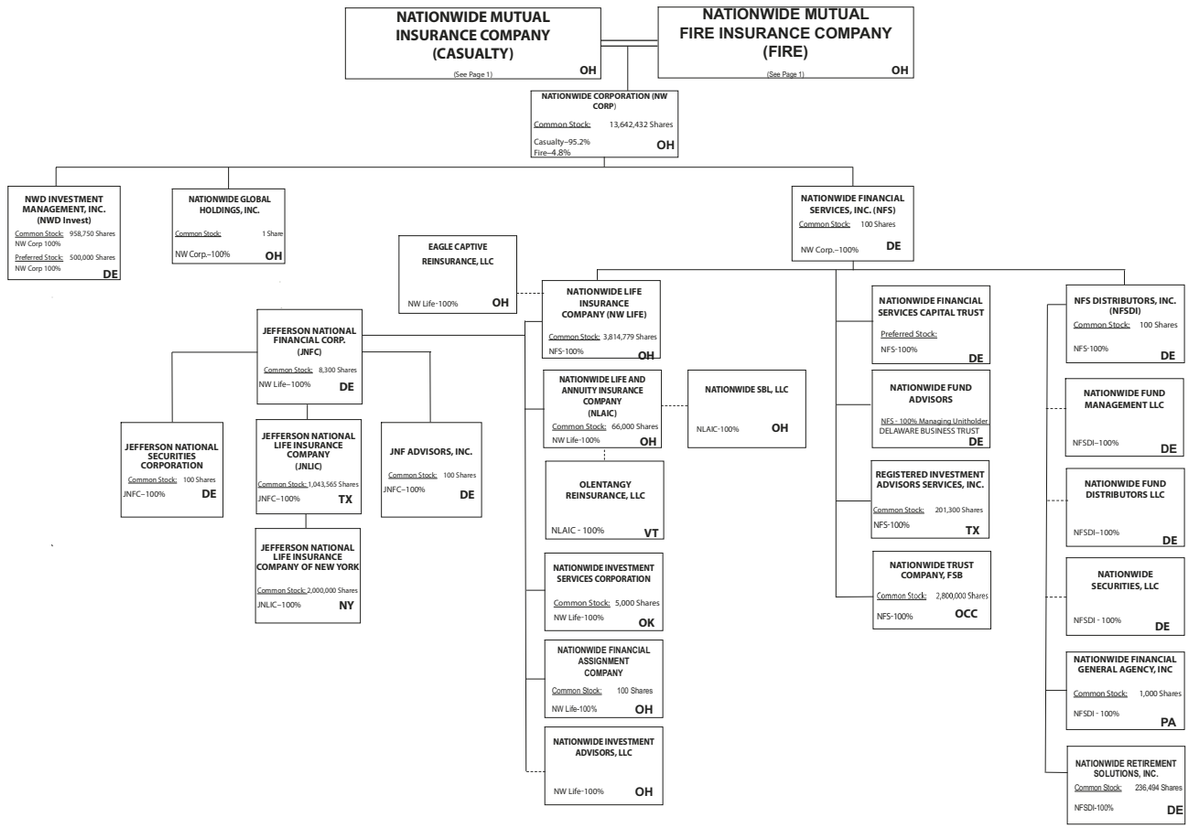
NATIONWIDE®



(Casualty/Fire subsidiaries)

Q12.1

NATIONWIDE®



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

September 30 , 2019

(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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			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		31-1486309	n/a			18700 Hayden Road, LLC	OH	NIA	NRI Cavasson, LLC	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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
.....	.....	.....	35-2582728..	n/a.....	.....	.....	Arena District Swim Club Association.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	.....N.....	2.....
0140	Nationwide.....	.....	31-1486309..	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.....	.....

Q13.2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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	
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	
			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	
			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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0140	Nationwide		31-1667326..	n/a			Nationwide Financial Assignment Company	OH	NIA	Nationwide Life Insurance Company	ownership	100.000	Nationwide Mutual Insurance Company	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		20-1918935..	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

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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		26-3427479	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
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	

SCHEDULE Y

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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 Brooksedge, 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	
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	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0140	Nationwide		26-4083354	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		84-1969518	n/a			NW Fyrebyrd LLC	OH	NIA	NNOV8, LLC	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		84-2078643	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		84-2920247	n/a			NW-Cranberry, LLC	OH	NIA	Nationwide Life 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	
0140	Nationwide		31-1580283	n/a			NWD 240 Nationwide, LLC	OH	NIA	NWD Investments, LLC	ownership	100.000	Nationwide Mutual Insurance Company	N	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0140	Nationwide		31-1580283..	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		84-2937171..	n/a			NW-Naples, LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	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	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0140	Nationwide		47-2449044	n/a			NW-Promenade at Madison, LLC	OH	NIA	NW REI, LLC	ownership	100.000	Nationwide Mutual Insurance Company	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-Tysons, 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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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	IA	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

Q13.10

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.

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.	N/A

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. Not Applicable for 1st and 3rd Quarters

Bar Code:

Overflow Page for Write-Ins

NONE

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	4,539,852,411	3,415,790,478
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	923,593,300	1,187,553,035
	2.2 Additional investment made after acquisition	4,013,227	34,583,435
3.	Capitalized deferred interest and other	3,109,907	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	108,466,061	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)	5,362,102,785	4,539,852,411
12.	Total valuation allowance	(31,078,188)	(16,529,844)
13.	Subtotal (Line 11 plus Line 12)	5,331,024,597	4,523,322,567
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	5,331,024,597	4,523,322,567

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	245,578,583	163,248,482
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	31,710,628	29,320,852
	2.2 Additional investment made after acquisition	59,581,410	68,458,429
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	3,215,808	7,321,828
6.	Total gain (loss) on disposals	(113)	159,459
7.	Deduct amounts received on disposals	15,829,551	21,526,097
8.	Deduct amortization of premium and depreciation		1,397,777
9.	Total foreign exchange change in book/adjusted carrying value	(62,469)	(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)	324,194,296	245,578,583
12.	Deduct total nonadmitted amounts	1,233,611	784,994
13.	Statement value at end of current period (Line 11 minus Line 12)	322,960,685	244,793,589

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	17,845,648,039	13,191,290,587
2.	Cost of bonds and stocks acquired	3,917,128,778	5,741,847,160
3.	Accrual of discount	8,347,168	8,033,431
4.	Unrealized valuation increase (decrease)	(212,024)	(52,151)
5.	Total gain (loss) on disposals	(1,097,714)	(1,896,035)
6.	Deduct consideration for bonds and stocks disposed of	755,349,746	1,045,359,196
7.	Deduct amortization of premium	15,575,398	20,588,640
8.	Total foreign exchange change in book/adjusted carrying value	(30,525,128)	(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	(4,320,107)	5,028,952
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	20,963,055,488	17,845,648,039
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	20,963,055,488	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

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)	9,309,715,151	633,747,009	75,637,642	(44,208,206)	8,926,083,791	9,309,715,151	9,823,616,312	8,469,809,789
2. NAIC 2 (a)	9,436,865,731	594,662,907	145,459,685	32,536,526	8,562,094,285	9,436,865,731	9,918,605,479	8,357,386,491
3. NAIC 3 (a)	938,813,148	38,103,118	26,583,322	(47,646,008)	841,891,060	938,813,148	902,686,936	789,098,114
4. NAIC 4 (a)	228,562,329	8,789,128	10,030,589	21,608,016	200,840,414	228,562,329	248,928,884	210,274,884
5. NAIC 5 (a)	10,518,961	7,175,958	21,285	7,182,997	10,756,232	10,518,961	24,856,631	10,241,878
6. NAIC 6 (a)	8,492,645		8,165,917		7,644,162	8,492,645	326,728	332,156
7. Total Bonds	19,932,967,965	1,282,478,120	265,898,440	(30,526,675)	18,549,309,944	19,932,967,965	20,919,020,970	17,837,143,312
PREFERRED STOCK								
8. NAIC 1				532,848			532,848	
9. NAIC 2		532,848		(532,848)			0	
10. NAIC 3							0	
11. NAIC 4							0	
12. NAIC 5							0	
13. NAIC 6							0	
14. Total Preferred Stock	0	532,848	0	0	0	0	532,848	0
15. Total Bonds and Preferred Stock	19,932,967,965	1,283,010,968	265,898,440	(30,526,675)	18,549,309,944	19,932,967,965	20,919,553,818	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	1,584,591,630	XXX	1,584,591,630	6,063,272	

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	14,092,547,925	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	13,002,301,890	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)	1,584,591,630	494,345,595
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,584,591,630	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	288,988,314
3.	Unrealized valuation increase/(decrease)	524,327,622
4.	Total gain (loss) on termination recognized	35,892,899
5.	Considerations received/(paid) on terminations	170,363,137
6.	Amortization	
7.	Adjustment to the book/adjusted carrying value of hedge item	
8.	Total foreign exchange change in book/adjusted carrying value	30,989,238
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	1,177,820,780
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	1,177,820,780

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)				11,541,928
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	(7,058,305)			
	3.14 Section 1, Column 18, prior year	(6,925,352)	(132,952)	(132,952)	
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	(7,058,305)			
	3.24 Section 1, Column 19, prior year	(6,925,352)	(132,952)	(132,952)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				(0)
4.1	Cumulative variation margin on terminated contracts during the year		78,463,627		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	78,463,627	78,463,627		
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)				27,076,400
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				27,076,400

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

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

SCHEDULE DB - VERIFICATION

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

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	1,177,820,784	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	27,076,400	
3.	Total (Line 1 plus Line 2)		1,204,897,184
4.	Part D, Section 1, Column 5	1,208,205,854	
5.	Part D, Section 1, Column 6	(3,308,670)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
			Fair Value Check
7.	Part A, Section 1, Column 16	1,200,806,695	
8.	Part B, Section 1, Column 13	3,062,173	
9.	Total (Line 7 plus Line 8)		1,203,868,868
10.	Part D, Section 1, Column 8	1,204,318,312	
11.	Part D, Section 1, Column 9	(449,444)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
			Potential Exposure Check
13.	Part A, Section 1, Column 21	15,398,194	
14.	Part B, Section 1, Column 20	27,076,400	
15.	Part D, Section 1, Column 11	42,474,594	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	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

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SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
00-1102963	MIDLAND	TX		07/31/2019	3.990	30,000,000		42,067,000
00-1102993	DELTONA	FL		08/16/2019	4.180	6,325,000		9,697,000
00-1102995	NEW YORK	NY		07/17/2019	3.850	30,000,000		46,674,706
00-1103004	TAYLORTOWN	NC		08/06/2019	4.390	3,900,000		5,215,000
00-1103007	LOVELAND	OH		07/31/2019	4.140	11,000,000		15,123,625
00-1103012	RANDOLPH	MA		07/01/2019	4.160	5,300,000		7,596,000
00-1103013	CERRITOS	CA		08/01/2019	3.260	15,250,000		23,092,785
00-1103017	LOS ANGELES	CA		08/02/2019	3.790	20,000,000		36,046,000
00-1103020	SEATTLE	WA		08/01/2019	3.680	23,580,000		32,841,000
00-1103022	SEATTLE	WA		08/01/2019	3.680	14,500,000		25,025,000
00-1103023	SEATTLE	WA		08/01/2019	3.680	8,150,000		12,699,000
00-1103024	WOOD_DALE	IL		08/29/2019	3.820	8,300,000		12,555,000
00-1103025	SARATOGA SPRINGS	UT		07/17/2019	4.170	15,200,000		20,342,000
00-1103026	WAYNE	PA		07/01/2019	3.600	25,000,000		43,916,000
00-1103027	KENT	WA		09/03/2019	3.660	20,000,000		29,575,000
00-1103028	MARIETTA	GA		09/16/2019	3.670	19,700,000		33,108,603
00-1103030	MORRIS PLAINS	NJ		07/29/2019	3.520	13,000,000		19,149,907
00-1103033	KENOSHA	WI		07/19/2019	3.470	26,700,000		45,657,000
00-1103034	SAN ANTONIO	TX		08/09/2019	3.700	5,300,000		10,164,000
00-1103038	TOLLESON	AZ		07/29/2019	3.570	19,057,500		29,304,000
00-1103039	SURPRISE	AZ		08/27/2019	3.700	11,000,000		19,963,000
00-1103040	LEXINGTON	KY		09/24/2019	3.560	14,170,800		19,649,000
00-1103041	PACE	FL		09/11/2019	3.710	14,550,000		23,888,000
00-1103042	BOULDER	CO		08/29/2019	3.840	32,000,000		42,697,000
00-1103043	CHATTANOOGA	TN		09/18/2019	3.980	4,000,000		9,432,000
00-1103045	SUNNYVALE	CA		09/20/2019	3.500	19,500,000		27,023,000
00-1103046	SEATTLE	WA		08/12/2019	3.540	20,000,000		31,137,000
00-1103047	CORAL GABLES	FL		09/09/2019	3.800	10,000,000		15,122,432
00-1103050	SAN ANTONIO	TX		08/07/2019	3.290	6,900,000		9,208,037
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	452,383,300	0	697,968,095
Mortgages in Good Standing - Mezzanine Loans								
99-0000075	MIAMI	FL		07/31/2019	10.000	0		62,100,000
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	0	0	62,100,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	452,383,300	0	760,068,095
3399999. Total Mortgages				XXX	XXX	452,383,300	0	760,068,095

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																	
00-1100375	ALGONQUIN	IL		09/15/2004	09/13/2019	142,365					0		48,088	48,088			0
00-1100497	KENT	WA		08/23/2004	09/03/2019	150,751					0		51,041	51,041			0
00-1101817	OAKLAND	CA		06/27/2012	07/31/2019	9,166,272					0		9,062,285	9,062,285			0
00-1101897	PHOENIX	AZ		12/21/2012	09/16/2019	2,262,423					0		2,003,044	2,003,044			0
0199999. Total - Mortgages Closed by Repayment						11,721,811	0	0	0	0	0	0	11,164,458	11,164,458	0	0	0
Mortgages With Partial Repayments																	
00-1001237	DALLAS	TX		11/20/2002		1,824,716					0		147,392	147,392			0
00-1100265	ALTAMONTE SPRINGS	FL		12/18/2003		547,337					0		32,989	32,989			0
00-1100406	EDISON	NJ		05/18/2004		1,542,239					0		62,501	62,501			0
00-1100421	PORT ORANGE	FL		09/16/2004		240,833					0		20,284	20,284			0
00-1100600	FARMERS BRANCH	TX		12/16/2004		622,570					0		10,066	10,066			0
00-1100669	BATTLE CREEK	MI		11/29/2004		223,435					0		56,073	56,073			0
00-1100719	FARMERS BRANCH	TX		12/16/2004		123,820					0		2,002	2,002			0
00-1100844	ORLAND PARK	IL		07/22/2005		2,012,924					0		66,590	66,590			0
00-1101147	SOUTH HAVEN	MI		04/20/2006		537,024					0		54,498	54,498			0
00-1101525	AUSTIN	TX		07/18/2007		2,090,210					0		25,143	25,143			0
00-1101660	BUFFALO GROVE	IL		06/08/2009		1,823,435					0		28,670	28,670			0
00-1101702	CLINTON	UT		10/08/2010		2,674,883					0		52,513	52,513			0
00-1101713	SAN DIEGO	CA		10/05/2010		4,613,960					0		143,526	143,526			0
00-1101715	LYNDHURST	NJ		12/01/2010		7,621,341					0		46,852	46,852			0
00-1101727	WEST BABYLON	NY		02/15/2011		706,380					0		10,050	10,050			0
00-1101780	MINNEAPOLIS	MN		09/20/2011		8,723,392					0		54,213	54,213			0
00-1101800	CHICAGO	IL		11/30/2011		8,749,165					0		54,073	54,073			0
00-1101808	GAITHERSBURG	MD		12/13/2011		9,500,000					0		38,045	38,045			0
00-1101813	RALEIGH	NC		03/28/2012		3,089,214					0		25,793	25,793			0
00-1101864	SUNSET VALLEY	TX		07/17/2012		6,771,004					0		169,254	169,254			0
00-1101866	BUFFALO GROVE	IL		08/09/2012		3,426,409					0		47,606	47,606			0
00-1101867	BUFFALO GROVE	IL		08/09/2012		3,426,409					0		47,606	47,606			0
00-1101908	OCEANSIDE	NY		11/28/2012		10,017,048					0		81,652	81,652			0
00-1101911	GRAND LEDGE	MI		12/27/2012		3,668,052					0		31,262	31,262			0
00-1101919	BLOOMINGTON	IN		12/05/2012		8,398,475					0		113,565	113,565			0
00-1101927	BRICK	NJ		12/12/2012		17,647,863					0		113,857	113,857			0
00-1101979	SEATTLE	WA		08/01/2013		12,025,346					0		157,465	157,465			0
00-1102007	LAKEWOOD	OH		06/28/2013		13,262,236					0		199,882	199,882			0
00-1102009	AVON	OH		08/22/2013		14,176,058					0		98,126	98,126			0
00-1102015	BOSTON	MA		07/30/2013		11,975,499					0		106,758	106,758			0
00-1102026	KNOXVILLE	TN		10/15/2013		4,719,220					0		55,947	55,947			0
00-1102029	BROKEN ARROW	OK		10/10/2013		11,033,795					0		162,887	162,887			0
00-1102037	INDEPENDENCE TWP	MI		09/05/2013		9,326,046					0		64,641	64,641			0
00-1102051	GAINESVILLE	FL		11/01/2013		2,787,931					0		14,615	14,615			0
00-1102054	COLUMBUS	OH		05/14/2014		12,527,899					0		62,292	62,292			0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102080	GAINESVILLE	FL		12/12/2013		6,148,419					0		49,381	49,381			0
00-1102081	GAINESVILLE	FL		12/12/2013		1,229,684					0		9,876	9,876			0
00-1102082	TORRANCE	CA		10/28/2013		4,822,429					0		39,469	39,469			0
00-1102096	BALTIMORE	MD		11/12/2013		5,692,512					0		28,128	28,128			0
00-1102098	WILMINGTON	NC		12/06/2013		10,384,372					0		47,242	47,242			0
00-1102099	BEAVERTON	OR		12/10/2013		8,812,697					0		69,260	69,260			0
00-1102147	WALNUT CREEK	CA		09/29/2014		14,372,680					0		76,935	76,935			0
00-1102153	SANTA ANA	CA		05/28/2014		1,927,889					0		10,783	10,783			0
00-1102157	EXTON	PA		05/07/2015		11,881,320					0		67,676	67,676			0
00-1102176	PORTLAND	OR		07/01/2014		12,525,324					0		154,504	154,504			0
00-1102210	COLUMBUS	OH		08/20/2015		12,004,189					0		59,982	59,982			0
00-1102216	BELLEVUE	WA		10/16/2014		9,475,771					0		104,993	104,993			0
00-1102219	NASHVILLE	TN		09/29/2014		5,097,699					0		37,489	37,489			0
00-1102237	SHERIDAN	CO		10/07/2014		9,417,566					0		73,675	73,675			0
00-1102245	BEAVERTON	OR		10/16/2014		3,950,281					0		21,923	21,923			0
00-1102249	JERICHO	NY		12/19/2014		11,100,766					0		63,331	63,331			0
00-1102254	LONGMONT	CO		11/06/2014		7,168,109					0		846,763	846,763			0
00-1102255	ZEELAND	MI		12/18/2014		2,444,498					0		43,480	43,480			0
00-1102264	CHARLOTTESVILLE	VA		01/12/2015		3,802,454					0		43,049	43,049			0
00-1102276	STRONGSVILLE	OH		12/23/2014		14,208,263					0		162,012	162,012			0
00-1102278	DENVER	CO		01/16/2015		5,403,997					0		42,735	42,735			0
00-1102280	BOULDER	CO		02/02/2015		8,571,407					0		67,859	67,859			0
00-1102289	SCOTTSDALE	AZ		04/29/2015		9,892,273					0		47,750	47,750			0
00-1102303	HENDERSON	NV		01/29/2015		7,609,019					0		42,565	42,565			0
00-1102304	ORLANDO	FL		02/17/2015		13,518,123					0		69,016	69,016			0
00-1102305	SEATTLE	WA		03/10/2015		15,596,669					0		179,003	179,003			0
00-1102309	JACKSONVILLE	FL		01/29/2015		14,582,110					0		83,741	83,741			0
00-1102310	JACKSON HEIGHTS	NY		03/31/2015		18,993,599					0		149,692	149,692			0
00-1102315	ROCKVILLE	MD		06/01/2015		4,769,698					0		37,384	37,384			0
00-1102319	BIRMINGHAM	AL		05/07/2015		12,762,804					0		137,114	137,114			0
00-1102331	FREMONT	CA		10/01/2015		4,298,103					0		73,248	73,248			0
00-1102333	NASHVILLE	TN		09/04/2015		12,812,798					0		100,998	100,998			0
00-1102335	SCOTTSDALE	AZ		03/31/2015		6,483,600					0		38,342	38,342			0
00-1102350	MELVILLE	NY		04/29/2015		16,704,222					0		98,306	98,306			0
00-1102354	SAN ANTONIO	TX		05/18/2015		7,643,979					0		59,023	59,023			0
00-1102356	SAN JUAN CAPISTRANO	CA		04/16/2015		10,482,875					0		116,333	116,333			0
00-1102365	STRONGSVILLE	OH		05/14/2015		17,301,095					0		130,839	130,839			0
00-1102366	WILMINGTON	NC		06/18/2015		7,471,289					0		42,160	42,160			0
00-1102368	TORRANCE	CA		10/23/2015		8,361,266					0		57,122	57,122			0
00-1102370	CHICAGO	IL		06/10/2015		12,124,464					0		93,739	93,739			0
00-1102371	NORTH LAS VEGAS	NV		05/20/2015		8,373,078					0		48,682	48,682			0
00-1102380	SAN ANTONIO	TX		05/07/2015		16,356,671					0		74,225	74,225			0

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	2	3					8	9	10	11	12	13					
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00-1102394	ANN ARBOR	MI		07/31/2015		18,312,764					0		138,195	138,195			0
00-1102399	WEST FARGO	ND		09/11/2015		8,017,490					0		41,722	41,722			0
00-1102402	LEHI	UT		08/17/2015		4,153,633					0		71,129	71,129			0
00-1102405	MORRISVILLE	NC		10/01/2015		10,220,780					0		45,109	45,109			0
00-1102412	MADISON	WI		09/29/2015		7,861,097					0		42,101	42,101			0
00-1102413	KANSAS CITY	KS		08/27/2015		6,961,737					0		36,913	36,913			0
00-1102420	COLUMBUS	OH		11/19/2015		6,897,824					0		32,431	32,431			0
00-1102421	COLUMBUS	OH		11/19/2015		1,379,865					0		11,179	11,179			0
00-1102423	MOORE	OK		11/18/2015		18,664,822					0		87,630	87,630			0
00-1102425	DALLAS	TX		04/04/2016		12,190,848					0		52,200	52,200			0
00-1102426	DALLAS	TX		11/25/2015		14,522,540					0		64,397	64,397			0
00-1102427	FOLSOM	PA		10/23/2015		10,996,609					0		118,993	118,993			0
00-1102428	COLUMBUS	OH	S	11/05/2015		14,988,505					0		155,683	155,683			0
00-1102431	CHANDLER	AZ		09/30/2015		24,925,763					0		114,422	114,422			0
00-1102434	VANCOUVER	WA		10/13/2015		17,630,207					0		129,723	129,723			0
00-1102435	AURORA	CO		10/09/2015		4,904,645					0		35,072	35,072			0
00-1102440	AMERICAN FORK	UT		10/08/2015		7,361,511					0		78,418	78,418			0
00-1102441	SOMERVILLE	MA		12/18/2015		15,842,395					0		106,737	106,737			0
00-1102442	SAN DIEGO	CA		10/19/2015		3,691,793					0		27,196	27,196			0
00-1102448	BELLINGHAM	MA		10/01/2015		11,464,573					0		63,083	63,083			0
00-1102449	SALEM	OR		03/07/2016		8,749,457					0		45,609	45,609			0
00-1102451	MADISON	WI		12/11/2015		10,818,110					0		52,110	52,110			0
00-1102454	GRANDVIEW HEIGHTS	OH	S	12/01/2015		19,558,425					0		297,945	297,945			0
00-1102476	BOULDER	CO		02/08/2016		7,267,896					0		72,579	72,579			0
00-1102477	MILPITAS	CA		12/14/2015		18,937,061					0		89,068	89,068			0
00-1102478	MILPITAS	CA		12/14/2015		15,493,959					0		72,873	72,873			0
00-1102479	MURRAY	UT		12/10/2015		5,063,349					0		34,034	34,034			0
00-1102481	CABIN JOHN	MD		02/10/2016		9,581,076					0		63,585	63,585			0
00-1102483	SALT LAKE CITY	UT		01/14/2016		4,790,834					0		48,913	48,913			0
00-1102488	MALDEN	MA		04/01/2016		36,997,168					0		201,617	201,617			0
00-1102489	ST CHARLES	MO		08/17/2016		14,333,503					0		78,651	78,651			0
00-1102490	LOUISVILLE	KY		03/09/2016		16,861,149					0		116,000	116,000			0
00-1102491	MERIDIAN	ID		02/01/2016		11,182,889					0		78,496	78,496			0
00-1102493	RANCHO CUCAMONGA	CA		02/01/2016		5,985,816					0		59,381	59,381			0
00-1102496	PHOENIX	AZ		01/21/2016		5,116,547					0		36,704	36,704			0
00-1102504	PORTLAND	OR		01/20/2016		21,262,886					0		106,679	106,679			0
00-1102511	WINSTON-SALEM	NC		02/01/2016		21,887,158					0		154,751	154,751			0
00-1102513	OCEANSIDE	CA		03/28/2016		3,708,379					0		19,390	19,390			0
00-1102520	MCCANDLESS	PA		04/29/2016		69,320,114					0		302,984	302,984			0
00-1102541	GARDEN GROVE	CA		03/29/2016		7,821,228					0		58,217	58,217			0
00-1102545	WESTERVILLE	OH		03/17/2016		7,054,617					0		35,159	35,159			0

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00-1102551	BENTONVILLE	AR		04/21/2016		28,730,681					0		289,791	289,791			0
00-1102552	BOSTON	MA		04/05/2016		30,158,114					0		151,222	151,222			0
00-1102553	LEXINGTON	SC		09/01/2016		5,279,467					0		37,969	37,969			0
00-1102557	ROWLAND HEIGHTS	CA		06/30/2016		24,529,495					0		134,623	134,623			0
00-1102559	ORANGE	CA		06/30/2016		2,714,915					0		14,900	14,900			0
00-1102560	ANAHEIM	CA		06/30/2016		5,620,350					0		30,846	30,846			0
00-1102562	WESTMINSTER	CA		06/30/2016		14,574,807					0		79,990	79,990			0
00-1102564	COSTA MESA	CA		06/30/2016		14,146,136					0		77,637	77,637			0
00-1102567	LAGUNA HILLS	CA		06/30/2016		7,525,554					0		41,302	41,302			0
00-1102569	SHEPHERDSVILLE	KY		04/19/2016		11,839,867					0		121,057	121,057			0
00-1102570	EVERETT	WA		05/03/2016		16,910,374					0		117,582	117,582			0
00-1102572	SEATTLE	WA		08/29/2016		12,069,634					0		58,828	58,828			0
00-1102574	ATLANTA	GA		07/26/2016		18,260,000					0		27,697	27,697			0
00-1102578	LYNDHURST	NJ		04/25/2016		13,832,696					0		88,250	88,250			0
00-1102599	OCONOMOWOC	WI		06/01/2016		8,077,143					0		45,085	45,085			0
00-1102612	EDISON	NJ		08/04/2016		14,264,055					0		146,305	146,305			0
00-1102614	ROGERS	AR		09/01/2016		22,865,792					0		229,835	229,835			0
00-1102617	CONCORD	NH		06/23/2016		12,018,221					0		64,357	64,357			0
00-1102619	MADISON	WI		08/10/2016		7,413,521					0		37,580	37,580			0
00-1102630	EVERETT	WA		09/15/2016		3,545,993					0		55,670	55,670			0
00-1102631	GASTONIA	NC		11/22/2016		7,307,839					0		49,942	49,942			0
00-1102634	WALKER	MI		04/05/2017		19,196,705					0		279,821	279,821			0
00-1102635	WESTPORT	CT		09/26/2016		14,070,910					0		76,970	76,970			0
00-1102636	OVIEDO	FL		08/08/2016		12,797,656					0		94,666	94,666			0
00-1102641	SAN ANTONIO	TX		08/08/2016		9,127,740					0		67,519	67,519			0
00-1102643	HILLSBORO	OR		11/07/2016		10,421,854					0		76,353	76,353			0
00-1102649	BEXLEY	OH		11/23/2016		6,485,321					0		45,157	45,157			0
00-1102653	CERRITOS	CA		09/23/2016		6,608,094					0		48,031	48,031			0
00-1102655	MOUNTAIN VIEW	CA		11/14/2016		17,296,828					0		93,014	93,014			0
00-1102656	EL SEGUNDO	CA		12/15/2016		11,406,764					0		81,805	81,805			0
00-1102660	WILDOMAR	CA		05/23/2017		11,878,353					0		78,510	78,510			0
00-1102665	GLASTONBURY	CT		10/20/2016		18,380,608					0		100,700	100,700			0
00-1102672	AMERICAN CANYON	CA		10/12/2018		6,880,009					0		50,828	50,828			0
00-1102679	ANN ARBOR	MI		12/09/2016		4,823,982					0		24,398	24,398			0
00-1102683	CHAPEL HILL	NC		01/30/2017		52,934,348					0		344,360	344,360			0
00-1102689	MACON	GA		02/06/2017		10,917,324					0		50,697	50,697			0
00-1102692	GRANDVIEW HEIGHTS	OH	S	02/01/2017		35,453,161					0		284,970	284,970			0
00-1102693	WEST CHESTER	PA		03/06/2017		36,597,234					0		157,510	157,510			0
00-1102704	SEATTLE	WA		04/06/2017		4,597,023					0		26,099	26,099			0
00-1102712	VALENCIA	CA		05/15/2017		3,699,814					0		17,654	17,654			0
00-1102719	KENT	WA		04/13/2017		9,484,699					0		136,336	136,336			0
00-1102720	BILLERICA	MA		05/01/2017		2,987,380					0		19,207	19,207			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
00-1102721	BROOKLYN	NY		06/01/2017		13,310,805					0		121,729	121,729			0
00-1102727	CHARLESTON	SC		05/22/2017		16,870,630					0		155,192	155,192			0
00-1102728	GREENVILLE	SC		10/12/2018		4,446,264					0		27,265	27,265			0
00-1102740	MEMPHIS	TN		08/16/2017		14,483,580					0		108,425	108,425			0
00-1102753	ENCINITAS	CA		06/23/2017		6,256,990					0		26,755	26,755			0
00-1102754	SAN DIEGO	CA		07/18/2017		9,765,237					0		46,367	46,367			0
00-1102756	MADISON	WI		07/10/2017		11,000,000					0		16,972	16,972			0
00-1102757	BALTIMORE	MD		08/08/2017		10,239,751					0		54,987	54,987			0
00-1102761	RICHMOND	VA		07/19/2017		12,913,210					0		62,421	62,421			0
00-1102762	ODESSA	FL		07/14/2017		12,400,000					0		24,293	24,293			0
00-1102764	MYRTLE BEACH	SC		07/07/2017		16,022,882					0		74,597	74,597			0
00-1102766	PLACENTIA	CA		07/27/2017		3,800,000					0		5,593	5,593			0
00-1102767	KALAMAZOO	MI		07/20/2017		7,121,310					0		75,052	75,052			0
00-1102768	PLACENTIA	CA		07/27/2017		6,900,000					0		10,156	10,156			0
00-1102772	NORTHBROOK	IL		08/10/2017		23,928,634					0		224,604	224,604			0
00-1102773	IRMO	SC		07/26/2017		10,307,322					0		67,594	67,594			0
00-1102774	VERNON	CA		06/30/2017		15,091,665					0		75,719	75,719			0
00-1102779	FAIRFAX	VA		08/25/2017		7,771,499					0		48,226	48,226			0
00-1102786	MARYSVILLE	WA		01/10/2018		23,234,516					0		205,159	205,159			0
00-1102787	SANTA ANA	CA		10/12/2018		7,032,739					0		98,250	98,250			0
00-1102789	EAST RUTHERFORD	NJ		09/18/2017		12,519,475					0		108,701	108,701			0
00-1102792	WOODSTOCK	GA		10/12/2017		21,636,726					0		88,673	88,673			0
00-1102794	TULSA	OK		10/30/2017		11,561,852					0		105,815	105,815			0
00-1102796	OVERLAND PARK	KS		11/07/2017		27,000,000					0		224,129	224,129			0
00-1102797	REDMOND	WA		09/08/2017		10,556,761					0		144,916	144,916			0
00-1102799	EUGENE	OR		10/26/2017		4,659,385					0		21,909	21,909			0
00-1102800	FORT MILL	SC		09/22/2017		8,737,125					0		58,862	58,862			0
00-1102803	NASHVILLE	TN		11/27/2017		13,652,017					0		90,662	90,662			0
00-1102808	WILLIAMSVILLE	NY		12/01/2017		8,500,000					0		52,077	52,077			0
00-1102825	NAPLES	FL		12/05/2017		9,780,913					0		62,356	62,356			0
00-1102827	BURIEN	WA		12/18/2017		10,633,783					0		98,263	98,263			0
00-1102828	MODESTO	CA		02/01/2018		3,922,785					0		24,187	24,187			0
00-1102829	MODESTO	CA		02/01/2018		3,432,437					0		21,164	21,164			0
00-1102830	SAN DIEGO	CA		02/23/2018		7,495,139					0		36,275	36,275			0
00-1102832	MONROE	WA		01/04/2018		16,421,598					0		102,754	102,754			0
00-1102833	BEAVERTON	OR		03/05/2018		10,500,091					0		58,843	58,843			0
00-1102837	KENT	WA		03/06/2018		42,500,000					0		198,609	198,609			0
00-1102839	JACKSONVILLE	FL		01/09/2018		31,056,622					0		146,339	146,339			0
00-1102840	TONAWANDA	NY		02/07/2018		5,919,060					0		28,036	28,036			0
00-1102852	BALA CYNWYD	PA		04/06/2018		14,709,888					0		128,932	128,932			0
00-1102855	SAN DIEGO	CA		03/09/2018		3,784,359					0		22,834	22,834			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
00-1102856	CAMBRIDGE	MA		05/23/2018		12,000,000					0		50,944	50,944			0
00-1102863	ONTARIO	CA		10/12/2018		4,258,531					0		18,487	18,487			0
00-1102866	NORWALK	CA		05/10/2018		14,827,223					0		89,576	89,576			0
00-1102867	SEATTLE	WA		04/11/2018		8,500,000					0		37,420	37,420			0
00-1102871	SALEM	OR		07/16/2018		9,250,000					0		12,744	12,744			0
00-1102872	CHICAGO	IL		04/13/2018		9,823,823					0		78,899	78,899			0
00-1102874	HOLLAND	MI		05/15/2018		8,781,015					0		113,513	113,513			0
00-1102876	GOLETA	CA		05/17/2018		20,657,394					0		177,547	177,547			0
00-1102879	MARLTON	NJ		06/26/2018		19,809,730					0		118,220	118,220			0
00-1102880	NORTH HOLLYWOOD	CA		06/22/2018		7,700,000					0		21,485	21,485			0
00-1102882	HILL AIR FORCE BASE	UT		07/06/2018		14,897,560					0		79,881	79,881			0
00-1102883	DALLAS	TX		05/29/2018		10,823,692					0		65,479	65,479			0
00-1102887	COLORADO SPRINGS	CO		06/29/2018		27,403,695					0		121,879	121,879			0
00-1102888	WARMINSTER	PA		06/25/2018		14,799,786					0		124,450	124,450			0
00-1102892	SALT LAKE CITY	UT		06/26/2018		34,728,046					0		169,099	169,099			0
00-1102893	INDIANAPOLIS	IN		08/14/2018		6,964,909					0		36,323	36,323			0
00-1102894	MOORESVILLE	NC		07/06/2018		13,424,595					0		77,943	77,943			0
00-1102897	OMAHA	NE		07/26/2018		7,844,108					0		43,501	43,501			0
00-1102902	BURLINGTON	MA		08/06/2018		29,834,721					0		170,839	170,839			0
00-1102909	MARLTON	NJ		09/06/2018		7,969,935					0		46,473	46,473			0
00-1102911	TAMPA	FL		09/05/2018		24,933,072					0		103,579	103,579			0
00-1102914	PATCHOGUE	NY		10/12/2018		14,972,150					0		85,986	85,986			0
00-1102917	PORTLAND	OR		09/27/2018		15,754,745					0		70,017	70,017			0
00-1102918	DENVER	CO		08/31/2018		16,917,047					0		85,712	85,712			0
00-1102919	CULVER CITY	CA		09/21/2018		6,732,157					0		27,628	27,628			0
00-1102922	SAVANNAH	GA		11/30/2018		17,500,000					0		211,802	211,802			0
00-1102926	CERRITOS	CA		02/01/2019							0		33,481	33,481			0
00-1102927	SANTA ANA	CA		02/01/2019							0		41,335	41,335			0
00-1102928	LAKE FOREST	CA		03/18/2019							0		24,710	24,710			0
00-1102930	REDONDO BEACH	CA		06/12/2019							0		19,046	19,046			0
00-1102931	BUENA PARK	CA		10/23/2018		17,975,556					0		75,477	75,477			0
00-1102933	DOYLESTOWN	PA		12/19/2018		4,350,000					0		33,313	33,313			0
00-1102934	MONTGOMERYVILLE	PA		12/19/2018		3,875,000					0		29,676	29,676			0
00-1102936	SENECA	SC		12/21/2018		7,250,000					0		37,880	37,880			0
00-1102942	NEW YORK	NY		12/12/2018		19,000,000					0		76,360	76,360			0
00-1102945	COCONUT CREEK	FL		02/28/2019							0		61,124	61,124			0
00-1102950	RICHMOND	VA		01/17/2019							0		96,545	96,545			0
00-1102953	ORLANDO	FL		03/18/2019							0		135,517	135,517			0
00-1102956	WALL TOWNSHIP	NJ		02/28/2019							0		96,918	96,918			0
00-1102963	MIDLAND	TX		07/31/2019							0		81,886	81,886			0
00-1102965	COLORADO SPRINGS	CO		02/28/2019							0		130,630	130,630			0
00-1102969	AMERICAN FORK	UT		02/26/2019							0		109,716	109,716			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
00-1102971	ATLANTA	GA		04/12/2019							0		124,138	124,138			0
00-1102972	TAYLORTOWN	NC		04/11/2019							0		53,409	53,409			0
00-1102979	WINTER PARK	FL		05/15/2019							0		71,717	71,717			0
00-1102986	PINEY FLATS	TN		05/29/2019							0		80,717	80,717			0
00-1102987	LONG BEACH	CA		04/19/2019							0		91,304	91,304			0
00-1102990	BOSTON	MA		06/06/2019							0		41,874	41,874			0
00-1102994	TAMPA	FL		06/07/2019							0		54,321	54,321			0
00-1103001	VANCOUVER	WA		06/13/2019							0		8,794	8,794			0
00-1103007	LOVELAND	OH		07/31/2019							0		15,457	15,457			0
00-1103010	LAKE FOREST	CA		06/17/2019							0		14,669	14,669			0
00-1103012	RANDOLPH	MA		07/01/2019							0		14,868	14,868			0
00-1103025	SARATOGA SPRINGS	UT		07/17/2019							0		28,845	28,845			0
00-1103026	WAYNE	PA		07/01/2019							0		77,439	77,439			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						2,682,983,257	0	0	0	220,000	220,000	0	21,364,945	21,364,945	0	0	0
0599999. Total Mortgages						2,694,705,068	0	0	0	220,000	220,000	0	32,529,402	32,529,402	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		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
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner								
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		303,960		2,697,888	0.200
	GSO Capital Opportunities Fund III LP	Wilmington	DE	GSO Capital Partners LP		06/03/2016	2		96,627		5,358,033	0.150
	Guggenheim Private Debt Fund 2.0-I, LLC	Wilmington	DE	Guggenheim Capital, LLC		06/03/2016	2		600,000		1,402,029	2.000
	ICG SDP Fund 3B	Grand Duchy	LUX	Intermediate Capital Managers Limited		03/22/2018	2		1,728,919		5,550,789	0.460
	TCW Direct Lending VII, LLC	Los Angeles	CA	TCW Asset Management		05/14/2018	3		1,019,367		5,631,283	0.400
	Vista Credit Opportunities Fund II - B, L.P.	San Francisco	CA	Vista Credit Opportunities Managment		06/01/2016	2		163,256		1,671,034	1.000
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE	Vista Credit Opportunities Managment		05/10/2017	2		321,834		1,121,787	0.420
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								0	4,233,963	0	23,432,843	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Blackstone Infrastructure Partners, L.P.	New York	NY	Blackstone Group		03/14/2019	3	(110,286)			3,266,538	0.050
	Clearlake Capital Partners V	Santa Monica	CA	Clearlake Capital Group		12/05/2017	3		331,549		831,606	0.060
	Dyal Capital Partners III	New York	NY	NB Dyal Associates III, LP		09/30/2016	3		121,442		4,748,160	0.140
	Fundamental Partners III, L.P.	Wilmington	DE	Fundamental Advisors		05/18/2017	3		358,465		2,526,014	0.700
	Peppertree Capital Fund VII, LP	Wilmington	DE	Peppertree Capital		11/28/2018	3		500,000		3,700,000	2.000
	Vista Equity Partners Fund VII, L.P.	Austin	TX	Vista Equity Partners, LLC		01/24/2019	3	158,321			3,262,461	0.030
	Yukon Capital Partners III, LP	Minneapolis	MN	Yukon Partners		07/18/2017	2		272,085		2,938,032	1.270
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								48,035	1,583,541	0	21,272,811	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		140,620			-	0.170
	Almanac Realty Securities VIII, L.P.	Dover	DE	Almanac Realty Partners		12/21/2018			83,025		14,173,712	0.750
	Crow Holdings Realty Partners VII, LP	Wilmington	DE	Crow Holdings Capital Partners, LLC		05/01/2015			22,541		1,020,860	0.670
	Dermody Properties Industrial Fund II, LP	Dover	DE	Dermody GP II, LLC		12/27/2018			1,211,049		9,556,215	2.420
	DivcoWest Fund V, L.P.	Dover	DE	DivcoWest Fund V GP, L.P.		06/23/2017			192,538		2,265,832	0.320
	Dominion Arms SP LLC	Norfolk	VA	Dominion Arms SP MM LLC		12/12/2018			12		-	12.380
	GEM Realty Fund VI, LP	Wilmington	DE	GEM Capital, LP		04/15/2016			1,193,250		9,574,065	1.200
	Harrison Street Real Estate Partners VII, L.P.	Dover	DE	Harrison Street		03/12/2019		459,812			8,770,519	0.770
	Helios Devco LLC	Washington	DC	Sol Systems LLC		05/23/2018			(229)		-	13.000
	Helios Infraco LLC	Washington	DC	Sol Systems LLC		12/22/2017			784,191		9,076,935	6.500
	HSREP VI Co-Investment 3, L.P.	Dover	DE	Harrison Street		05/02/2018			160,000		478,596	5.650
	HSREP VII Co-Investment, L.P.	New York	NY	Harrison Street		05/02/2019		621,468			1,886,507	1.410
	PCCP Equity VIII, LP	Dover	DE	PCCP, LP		09/18/2018			493,978		10,719,630	1.670
	US Government Building Open-End Feeder 1, LP	San Antonio	TX	USAA Equity Advisors		03/01/2019		119,341			-	1.440
	US Regional Logistics Program II, L.P.	Dover	DE	US RLP GP, LLC		01/12/2018			800,000		7,300,000	10.000
	Walton Street Real Estate Fund VIII. LP	Wilmington	DE	Walton Street Capital, LLC		05/18/2016			860,249		6,320,627	1.000
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Waterton Venture XIII GP, LLC		11/03/2017			259,217		2,681,403	0.670
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								1,341,241	6,059,821	0	83,824,901	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated												
	Nationwide SBL, LLC	Columbus	OH	Nationwide Life and Annuity Insurance Company		10/31/2018			2,000,000		-	100.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated								0	2,000,000	0	0	XXX

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							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Collateral Loans - Unaffiliated												
	Smart Collateralized Loan_5500001033	Cincinnati	OH	Nationwide Life and Annuity Insurance Company		12/14/2018			99,833		172,472	
	Smart Collateralized Loan_5500003459	Essex Jct	VT	Nationwide Life and Annuity Insurance Company		12/14/2018			8,666		1,955,882	
	Smart Collateralized Loan_5500004064	Bay Village	OH	Nationwide Life and Annuity Insurance Company		12/14/2018			12,047		43,253	
	Smart Collateralized Loan_48117796780	Chagrin Falls	OH	Nationwide Life and Annuity Insurance Company		12/14/2018			401		118,058	
2599999. Total - Collateral Loans - Unaffiliated								0	120,947	0	2,289,665	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated												
	MPC IN DINO MCF LLC	Atlanta	GA	STCE State HTC Manager LLC		04/23/2018			86		-	9.500
	ST GA Fund NW 2018 LLC	Atlanta	GA	SunTrust Community Capital LLC		12/27/2018			25		-	3.300
3799999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated								0	111	0	0	XXX
4499999. Subtotal - Unaffiliated								1,389,276	11,998,383	0	130,820,220	XXX
4599999. Subtotal - Affiliated								0	2,000,000	0	0	XXX
4699999. Totals								1,389,276	13,998,383	0	130,820,220	XXX

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SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	GSO Capital Opportunities Fund III LP	Wilmington	DE	Distribution	06/03/2016	09/09/2019	433,431					0		433,431	433,431			0	
	Guggenheim Private Debt Fund 2.0-I, LLC	Wilmington	DE	Distribution	06/03/2016	09/27/2019	40,040					0		40,040	40,040			0	
	ICG SDP Fund 3B	Grand Duchy	LUX	Distribution	03/22/2018	08/28/2019	547,487					0		547,487	547,487			0	
	Newstone Capital Partners III, LP	Wilmington	DE	Distribution	09/20/2016	07/11/2019	838					0		838	838			0	
	Vista Credit Opportunities Fund II - B, L.P.	San Francisco	CA	Distribution	06/01/2016	08/02/2019	34,221					0		34,221	34,221			0	
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE	Distribution	05/10/2017	09/24/2019	279,408					0		279,408	279,408			0	
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							1,335,425	0	0	0	0	0	0	1,335,425	1,335,425	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Blackstone Infrastructure Partners, L.P.	New York	NY	Distribution	03/14/2019	09/30/2019	12,030					0		12,030	12,030			0	
	Clearlake Capital Partners V	Santa Monica	CA	Distribution	12/05/2017	07/30/2019	104,090					0		104,090	104,090			0	
	Dyal Capital Partners IV	New York	NY	Distribution	06/11/2018	09/04/2019	56,867					0		56,867	56,867			0	
	Fundamental Partners III, L.P.	Wilmington	DE	Distribution	05/18/2017	09/25/2019	188,983					0		188,983	188,983			0	
	Yukon Capital Partners III, LP	Minneapolis	MN	Distribution	07/18/2017	08/22/2019	609					0		609	609			0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							362,579	0	0	0	0	0	0	362,579	362,579	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			

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
	Bell Institutional Fund V, LLC	Greensboro	NC..	Distribution	05/28/2015	07/30/2019	480,248					0		480,248	480,248			0	
	Crow Holdings Realty Partners VII, LP	Wilmington	DE..	Distribution	05/01/2015	09/26/2019	210,066					0		210,066	210,066			0	
	PCCP Credit IX, LP	Dover	DE..	Distribution	03/28/2017	09/23/2019	145,600					0		145,600	145,600			0	
	PCCP Equity VII, LP	Dover	DE..	Distribution	05/10/2016	08/14/2019	568,327					0		568,327	568,327			0	
	PCCP Equity VIII, LP	Dover	DE..	Distribution	09/18/2018	07/23/2019	493,978					0		493,978	493,978			0	
	US Government Building Open-End Feeder 1, LP	San Antonio	TX..	Distribution	03/01/2019	09/30/2019	113,674					0		113,674	113,674			0	
	Walton Street Real Estate Fund VIII. LP	Wilmington	DE..	Distribution	05/18/2016	09/26/2019	662,618					0		662,618	662,618			0	
	Waterton Residential Property Venture XIII, L.P	Dover	DE..	Distribution	11/03/2017	08/26/2019	73,745					0		73,745	73,745			0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							2,748,256	0	0	0	0	0	0	2,748,256	2,748,256	0	0	0	0
Collateral Loans - Unaffiliated																			
	Smart Collateralized Loan_48118021118	Chagrin Falls	OH.	Distribution	12/14/2018	09/30/2019	33					0		33	33			0	
	Smart Collateralized Loan_5500000087	Valley City	OH.	Distribution	12/14/2018	09/30/2019	4,969					0		4,969	4,969			0	
2599999. Total - Collateral Loans - Unaffiliated							5,002	0	0	0	0	0	0	5,002	5,002	0	0	0	0
4499999. Subtotal - Unaffiliated							4,451,262	0	0	0	0	0	0	4,451,262	4,451,262	0	0	0	0
4699999. Totals							4,451,262	0	0	0	0	0	0	4,451,262	4,451,262	0	0	0	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
Bonds - U.S. States, Territories and Possessions									
57582R YN 0	Massachusetts St GO Ref Ser D 2.663% 0		08/27/2019	Merrill Lynch		19,340,000	19,340,000		1FE
57582R YP 5	Massachusetts St GO Tcbl Ref Ser D 2.8		08/27/2019	Merrill Lynch		6,075,000	6,075,000		1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					25,415,000	25,415,000	0	XXX
Bonds - U.S. Political Subdivisions of States									
73723R H9 7	Portsmouth VA GO Bld Amer Bd Ser B 2.5		08/13/2019	Raymond James USA Ltd		9,306,844	9,375,000		1FE
797272 RF 0	San Digo CA Community CLG DIST Txbl-Ref-		09/18/2019	RBC Capital Markets LLC		300,000	300,000		1FE
797272 RG 8	San Digo CA Community CLG DIST Txbl-Ref-		09/18/2019	RBC Capital Markets LLC		3,888,000	3,888,000		1FE
797272 RH 6	San Digo CA Community CLG DIST Txbl-Ref-		09/18/2019	RBC Capital Markets LLC		1,247,000	1,247,000		1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					14,741,844	14,810,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
186352 SL 5	Cleveland OH Airport Sys Rev Txbl-Ref-Se		09/18/2019	Loop Capital Markets LLC		4,337,366	4,320,000		1FE
186352 SM 3	Cleveland OH Airport Sys Rev Txbl-Ref-Se		09/18/2019	Loop Capital Markets LLC		3,499,000	3,499,000		1FE
186352 SN 1	Cleveland OH Airport Sys Rev Txbl-Ref-Se		09/18/2019	Loop Capital Markets LLC		7,606,000	7,606,000		1FE
186352 SP 6	Cleveland OH Airport Sys Rev Txbl-Ref-Se		09/18/2019	Loop Capital Markets LLC		5,992,000	5,992,000		1FE
235036 4R 8	Dallas-Ft Worth Intl Arpt Rev Txbl Ref S		08/08/2019	JP Morgan Securities LLC		3,705,000	3,705,000		1FE
235036 4S 6	Dallas-Ft Worth Intl Arpt Rev Txbl Ref S		08/08/2019	JP Morgan Securities LLC		4,460,000	4,460,000		1FE
235036 4V 9	Dallas-Ft Worth Intl Arpt Rev Txbl Ref S		08/08/2019	JP Morgan Securities LLC		9,930,000	9,930,000		1FE
235036 4X 5	Dallas-Ft Worth Intl Arpt Rev Txbl Ref S		08/08/2019	JP Morgan Securities LLC		2,000,000	2,000,000		1FE
44244C XU 6	Houston TX Util Sys Rev Txbl Ref 1st Lie		08/21/2019	Citigroup		5,725,000	5,725,000		1FE
44244C XV 4	Houston TX Util Sys Rev Txbl Ref 1st Lie		08/21/2019	Citigroup		17,175,000	17,175,000		1FE
44244C XW 2	Houston TX Util Sys Rev Txbl Ref 1st Lie		08/21/2019	Citigroup		4,007,500	4,007,500		1FE
59333P 5E 4	Miami-Dade Cnty FL Rev Txbl Ref Aviation		08/23/2019	Barclays Capital Inc		9,044,383	9,044,383		1FE
59333P 5G 9	Miami-Dade Cnty FL Rev Txbl Ref Aviation		08/23/2019	Barclays Capital Inc		14,287,000	14,287,000		1FE
60636A MS 9	Missouri St Hlth Educ Rev Txbl Ref Ser B		07/19/2019	Citigroup		2,945,512	3,128,000	34,322	1FE
70917S 5F 6	PA Hgr Ed Facs Auth Rev Txbl Ref Ser B		08/07/2019	Goldman Sachs & Company		4,154,000	4,154,000		1FE
91417K 3C 3	University CO System Rev Ref Txbl Ser A		07/10/2019	RBC Capital Markets LLC		1,335,000	1,335,000		1FE
91417K 3E 9	University CO System Rev Ref Txbl Ser A		07/10/2019	RBC Capital Markets LLC		2,000,000	2,000,000		1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					102,202,761	102,367,883	34,322	XXX
Bonds - Industrial and Miscellaneous									
02377L AA 2	American Airlines Inc Secured Ser AA 3		08/01/2019	Citigroup		5,000,000	5,000,000		1FE
02378M AA 9	American Airlines Inc Secured Ser A 3		08/02/2019	Various		12,324,750	12,300,000		1FE
02379D AA 8	American Airlines Inc Secured Ser B 3		09/25/2019	Various		13,062,700	13,000,000	22,458	2FE
03027X AY 6	American Tower Corp Sr Nt 3.700% 10/15		09/30/2019	Toronto Dominion		7,478,325	7,500,000		2FE
032095 AJ 0	Amphenol Corp Sr Nt 2.800% 02/15/30		09/04/2019	JP Morgan Securities LLC		32,973,600	33,000,000		2FE
036752 AJ 2	Anthem Inc Sr Nt 2.375% 01/15/25		09/04/2019	Goldman Sachs & Company		9,991,200	10,000,000		2FE
036752 AL 7	Anthem Inc Sr Nt 2.875% 09/15/29		09/04/2019	JP Morgan Securities LLC		7,990,320	8,000,000		2FE
05595# AB 2	BSIP LDAC Issuer LLC Sr Sec Nt 4.590%		07/29/2019	Direct		7,950,000	7,950,000		2PL
06540W BD 4	BANK CMBS Ser 2019-BN19 Cl A3 3.183% 0		07/23/2019	Wells Fargo Securities LLC		9,166,697	8,900,000	5,508	1FE
08162F AG 8	Benchmark Mtg Tr CMBS Ser 2019-B12 Cl AS		07/19/2019	Citigroup		11,516,352	11,181,000	7,433	1FE
110122 CD 8	Bristol-Myers Squibb Co Sr Nt 4.250% 1		07/24/2019	Wells Fargo Securities LLC		6,037,460	5,500,000	45,451	1FE
12515B AE 8	CD Comm Mtg Tr CMBS Ser 2019-CD8 Cl A4		08/09/2019	Deutsche Bank Capital		3,517,379	3,415,000	5,801	1FE
125523 AH 3	Cigna Corp Sr Nt 4.375% 10/15/28		08/28/2019	Tax Free Exchange		40,939,106	41,000,000	662,691	2FE
126650 CZ 1	CVS Health Corp Sr Nt 5.050% 03/25/48		08/23/2019	Credit Suisse Securities LLC		17,423,022	15,000,000	318,739	2FE
126650 DG 2	CVS Health Corp Sr Nt 3.250% 08/15/29		08/08/2019	Barclays Capital Inc		12,882,610	13,000,000		2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
15033X AA 4	Cedar Funding Ltd CLO Ser 2019-10A Cl A		08/15/2019	Citigroup		54,000,000	54,000,000		1FE
15033X AC 0	Cedar Funding Ltd CLO Ser 2019-10A Cl B		08/15/2019	Citigroup		14,000,000	14,000,000		1FE
17326Q AA 1	Citigroup Mortage Ln Trust Inc RMBS Ser		07/25/2019	Citigroup		5,088,530	5,026,096	11,728	1FM
17328F AW 5	Citigroup Comm Mtg Tr CMBS Ser 2019-GC41		08/05/2019	Citigroup		9,063,964	8,800,000	13,324	1FE
18055# BG 6	Clarion Lion Prop Hlds LP Sr Nt Ser AE		07/15/2019	Bank of America BISD Dealer		12,000,000	12,000,000		1Z
20030N CA 7	Comcast Corp Sr Nt 3.150% 02/15/28		07/22/2019	Goldman Sachs & Company		1,024,450	1,000,000	13,913	1FE
20268J AB 9	Commonspirit Health Nt 3.347% 10/01/29		08/07/2019	Citigroup		3,750,000	3,750,000		2FE
21872# AA 5	Core Civic of Kansas LLC Sr Secured Nt		08/15/2019	JP Morgan Securities LLC		2,444,316	2,444,316		1PL
22279# AC 8	Cousins Properties Inc 2019-A Tr A Sr Nt		08/23/2019	Wells Fargo Securities LLC		(15,000,000)	(15,000,000)		2Z
22279# AD 6	Cousins Properties Inc 2019-A Tr B Sr Nt		08/23/2019	Wells Fargo Securities LLC		15,000,000	15,000,000		2Z
25278X AE 9	Diamondback Energy Inc Sr Nt 4.750% 11		08/15/2019	Tax Free Exchange		21,478,251	21,520,000	295,302	3FE
26441Y BA 4	Duke-Weeks Realty LP Sr Nt 3.375% 12/1		08/13/2019	JP Morgan Securities LLC		10,728,686	10,300,000	58,903	2FE
27616# AD 7	Easterly Government Properties Sr Nt 3		09/12/2019	Wells Fargo Securities LLC		20,000,000	20,000,000		2Z
31620M BJ 4	Fidelity National Financial Sr Nt 3.75		07/23/2019	Bank of America BISD Dealer		10,700,041	10,090,000	67,267	2FE
34489* AC 3	Football Club Sec Nt Ser 33-C 3.960% 1		07/30/2019	Stonecastle Securities LLC		12,689,400	12,000,000	393,360	1FE
37940X AB 8	Global Payments Inc Sr Nt 3.200% 08/15		08/07/2019	Bank of America BISD Dealer		13,756,668	13,800,000		2FE
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A Cl A		08/01/2019	Natixis		2,692,617	2,556,098	30,543	1FE
38218G AA 0	Goodgreen Trust LBASS Ser 2018-1A Cl A		08/01/2019	Natixis		1,144,532	1,090,341	13,369	1FE
404119 BX 6	HCA Inc Sec Nt 4.125% 06/15/29		09/25/2019	JP Morgan Securities LLC		2,627,625	2,500,000	30,078	2FE
410345 AL 6	Hanesbrands Ind Sr Nt 4.875% 05/15/26		08/26/2019	Citigroup		703,500	670,000	9,345	3FE
415864 AM 9	Harsco Corp Sr Nt 5.750% 07/31/27		08/09/2019	Goldman Sachs & Company		3,327,025	3,210,000	15,926	3FE
431282 AR 3	Highwoods Realty Ltd Sr Nt 4.200% 04/1		08/14/2019	Various		6,027,521	5,651,000	102,096	2FE
431282 AS 1	Highwoods Realty Ltd Sr Nt 3.050% 02/1		09/04/2019	Wells Fargo Securities LLC		24,437,525	24,500,000		2FE
459200 JX 0	International Bus Machs Corp Sr Nt 2.8		07/12/2019	Goldman Sachs & Company		5,070,200	5,000,000	24,146	1FE
459200 JY 8	International Bus Machs Corp Sr Nt 3.0		07/12/2019	JP Morgan Securities LLC		4,599,000	4,500,000	22,875	1FE
459200 JZ 5	International Bus Machs Corp Sr Nt 3.3		07/31/2019	Jefferies & Company Inc		16,051,542	15,500,000	97,922	1FE
49427R B# 8	Kilroy Realty L.P. Sr Nt Ser B 4.350%		07/18/2019	Seaport Global Securities LLC		10,552,800	10,000,000	108,750	2
49427R B@ 0	Kilroy Realty L.P. Sr Nt 4.300% 07/18/		07/18/2019	Seaport Global Securities LLC		2,102,360	2,000,000	21,500	2
502431 AA 7	L3Harris Tech Inc Sr Nt 4.950% 02/15/2		07/03/2019	Tax Free Exchange		9,973,936	10,000,000	189,750	2FE
559080 AP 1	Magellan Midstream Partn Sr Nt 3.950%		08/08/2019	Various		15,051,937	15,060,000		2FE
565849 AB 2	Marathon Oil Corp Sr Nt 6.800% 03/15/3		09/25/2019	Goldman Sachs & Company		1,059,763	850,000	1,927	2FE
565849 AP 1	Marathon Oil Corp Sr Nt 4.400% 07/15/2		09/30/2019	Citigroup		3,205,560	3,000,000	28,233	2FE
61771M AW 0	Morgan Stanley Capital I Tr CMBS Ser 201		07/15/2019	Morgan Stanley & Co LLC		5,046,772	4,900,000	10,653	1FE
64830H AA 2	New Residential Mtg Ln Tr RMBS Ser 2019-		07/31/2019	JP Morgan Securities LLC		17,552,272	17,320,000	48,472	1FE
64830W AD 3	New Residential Mtg Loan RMBS Ser 2019-4		08/07/2019	Wells Fargo Securities LLC		37,911,933	36,830,000	150,389	1FE
65342Q AL 6	NextEra Energy Operating Sr Nt 3.875%		09/19/2019	Wells Fargo Securities LLC		990,000	990,000		3FE
654740 G* 4	Nissan Motor Acceptance Corp Sr Nt 2.6		09/16/2019	Barclays Capital Inc		10,000,000	10,000,000		2Z
655844 AX 6	Norfolk Southern Corp Sr Nt 5.640% 05/		07/02/2019	Morgan Stanley & Co LLC		1,211,230	1,000,000	7,520	2FE
674599 CR 4	Occidental Petroleum Corp Sr Nt 3.200%		08/06/2019	Various		10,018,741	10,000,000		2FE
674599 CS 2	Occidental Petroleum Corp Sr Nt 3.500%		08/06/2019	Bank of America BISD Dealer		3,980,240	4,000,000		2FE
674599 CW 3	Occidental Petroleum Corp Sr Nt 2.900%		08/06/2019	Citigroup		4,993,500	5,000,000		2FE
674599 DB 8	Occidental Petroleum Corp Sr Nt 6.950%		09/18/2019	Tax Free Exchange		19,141,170	17,000,000	252,710	2FE
674599 DC 6	Occidental Petroleum Corp Sr Nt 5.550%		09/18/2019	Tax Free Exchange		12,035,186	11,000,000	5,088	2FE
674599 DD 4	Occidental Petroleum Corp Sr Nt 7.500%		09/18/2019	Tax Free Exchange		1,180,064	1,000,000	28,542	2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
674599 DE 2	Occidental Petroleum Corp Sr Nt 7.875%		09/18/2019	Tax Free Exchange		1,689,877	1,500,000	984	2FE
674599 DL 6	Occidental Petroleum Corp Sr Nt 6.600%		09/18/2019	Tax Free Exchange		3,680,453	3,000,000	1,650	2FE
69007T AB 0	Outfront Media Cap LLC / C Sr Nt 5.000		08/08/2019	Goldman Sachs & Company		680,888	670,000	5,397	4FE
69346V AA 7	Performace Food Group Sr Nt 5.500% 10/		09/16/2019	Credit Suisse Securities LLC		320,000	320,000		4FE
70163# AA 0	Parliament Funding (Owl Rock) Nt 5.070		08/02/2019	Direct		600,000	600,000		2PL
74456Q CA 2	Public Svc Elec & Gas 1st Mtg MTN 3.20		08/08/2019	MUFG Securities Inc		4,467,375	4,500,000		1FE
75884R AZ 6	Regency Centers LP Sr Nt 2.950% 09/15/		09/05/2019	Us Bancorp Investments Inc		15,851,490	15,819,000	9,838	2FE
761152 A* 8	Resmed Inc Sr Nt 3.240% 07/10/26		07/10/2019	Bank of America BISD Dealer		9,000,000	9,000,000		2Z
761152 A@ 6	Resmed Inc Sr Nt 3.450% 07/10/29		07/10/2019	Bank of America BISD Dealer		19,000,000	19,000,000		2Z
846031 AA 0	Southwick Park CLO, Ltd. CLO Ser 2019-4A		07/11/2019	Barclays Capital Inc		23,500,000	23,500,000		1FE
846031 AC 6	Southwick Park CLO, Ltd. CLO Ser 2019-4A		07/11/2019	Barclays Capital Inc		8,500,000	8,500,000		1FE
84861T AD 0	Spirit Realty LP Sr Nt 4.000% 07/15/29		08/15/2019	Various		1,293,939	1,270,000	3,618	2FE
84861T AF 5	Spirit Realty LP Sr Nt 3.400% 01/15/30		09/09/2019	JP Morgan Securities LLC		12,970,100	13,000,000		2FE
875127 BG 6	Tampa Elec Co Sr Nt 3.625% 06/15/50		07/22/2019	MUFG Securities Inc		7,901,920	8,000,000		1FE
882884 B* 9	Texas-New Mexico Power Company 1st Mtg B		07/01/2019	KeyCorp		12,000,000	12,000,000		1Z
883556 BZ 4	Thermo Fisher Scientific Inc Sr Nt 2.6		09/24/2019	Bank of America BISD Dealer		9,486,795	9,500,000		2FE
89612L AA 4	Tricon American Homes Ser 2019-SFR1 Cl A		09/16/2019	Deutsche Bank Capital		6,499,764	6,500,000		1FE
89612L AB 2	Tricon American Homes Ser 2019-SFR1 Cl B		09/16/2019	Deutsche Bank Capital		3,949,837	3,950,000		1FE
90265E AR 1	UDR Inc Sr Nt 3.000% 08/15/31		08/06/2019	Bank of America BISD Dealer		9,971,000	10,000,000		2FE
90932J AA 0	United Airlines LBASS Ser 2019-2 AA PTT		09/03/2019	Credit Suisse Securities LLC		7,000,000	7,000,000		1FE
90932K AA 7	United Airlines LBASS Ser 2019-2 B PTT		09/03/2019	Credit Suisse Securities LLC		9,000,000	9,000,000		2FE
90932M AA 3	United Airlines LBASS Ser 2019-2 A PTT		09/03/2019	Credit Suisse Securities LLC		15,000,000	15,000,000		1FE
988498 AL 5	Yum Brands Inc Sr Nt 4.750% 01/15/30		09/19/2019	Various		4,224,275	4,170,000	2,644	4FE
J0835# AM 9	Costco Wholesale Japan Ltd Sr Nt 0.280		08/22/2019	MUFG Securities Inc		50,732,807	50,732,807		1Z
11043X AA 1	British Airways Plc EETC 3.300% 06/15/	C	07/15/2019	Citigroup		4,500,000	4,500,000		1FE
44962L AJ 6	IHS Markit Ltd Sr Nt 4.250% 05/01/29	D	08/21/2019	Wells Fargo Securities LLC		17,285,760	16,000,000	255,000	2FE
714264 AK 4	Pernod Ricard SA Sr Nt 5.500% 01/15/42	C	09/26/2019	Various		11,930,686	9,700,000	94,035	2FE
91889D AF 3	Valaris PLC Sr Nt 5.750% 10/01/44	D	07/31/2019	Tax Free Exchange		7,175,958	7,000,000	134,167	5FE
92857W BK 5	Vodafone Group PLC Sr Nt 4.375% 05/30/	D	07/29/2019	Morgan Stanley & Co LLC		6,506,196	6,000,000	42,583	2FE
G8279@ AA 6	South East Water Ltd Sr Nt 2.940% 09/1	B	09/16/2019	Credit Agricole USA was Calyon		9,944,800	9,944,800		2Z
Q1629# AT 4	Brisbane Airport Corp Pty Ltd Sr Sec Nt	D	08/01/2019	Bank of America BISD Dealer		25,000,000	25,000,000		2Z
Q2308# AA 1	Charter Hall Investment MgtLtd Sr Gtd Nt	C	07/16/2019	Stonecastle Securities LLC		6,180,060	6,000,000	34,803	2FE
Q2308# AC 7	Charter Hall Investment MgtLtd Sr Gtd Nt	C	07/16/2019	Stonecastle Securities LLC		5,165,400	5,000,000	29,739	2FE
Q3629# AQ 6	ETSA Utilities Finance Pty Ltd Sr Nt Ser	D	08/01/2019	JP Morgan Securities LLC		25,000,000	25,000,000		1Z
Q4822# AA 4	ISPT Finance Pty Ltd Sr Nt 3.380% 08/2	B	08/28/2019	Commonwealth Australia Sec LLC		33,670,000	33,670,000		1Z
000000 00 0	Landbridge Port Ops Pty Ltd Nt 3.794%	B	09/23/2019	Direct		28,785,250	28,785,250		2Z
Q7450@ AJ 9	Perth Airport Pty Ltd Sr Nt Ser C 3.45	D	09/04/2019	MUFG Securities Inc		25,000,000	25,000,000		2Z
Q7740# AC 2	Precinct Properties NZ Ltd Sr Sec Nt Ser	D	07/16/2019	Bank of America BISD Dealer		22,000,000	22,000,000		2Z
Q7740# AD 0	Precinct Properties NZ Ltd Sr Sec Nt Ser	D	07/16/2019	Bank of America BISD Dealer		8,000,000	8,000,000		2Z
Q9396# AQ 4	Victoria Pwr Netwk Fin Pty Ltd Sr Nt Ser	D	09/10/2019	Bank of America BISD Dealer		15,000,000	15,000,000		1Z
3899999.	Total - Bonds - Industrial and Miscellaneous					1,110,131,008	1,091,735,708	3,736,170	XXX
Bonds - Bank Loans									
000000 00 0	US Radiology Specialists Inc Delayed Dra		09/30/2019	Direct		1,968,531	1,988,415		4Z
000000 00 0	Sovos LLC Delayed Draw Term Ln Nt 1 6		07/29/2019	Direct		41,893	42,316		3FE
000000 00 0	Bond Pharm Inc Last Out Term Ln Nt 1 7		09/18/2019	Direct		3,292,711	3,362,221		4Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
000000 00 0	Bond Pharm Inc Last Out Term Ln Nt 2 8		09/18/2019	Direct		1,603,920	1,637,779		4Z
000000 00 0	Bond Pharm Inc Last Out Term Ln Nt 3 9		09/23/2019	Tax Free Exchange		1,603,967	1,637,779		4Z
000000 00 0	Pathway Partners Vet Mgmt LLC New DD Ter		09/30/2019	Direct		73,978	74,349		3FE
000000 00 0	Pathway Partners Vet Mgmt LLC New DD Ter		09/30/2019	Direct		69,354	69,703		3FE
000000 00 0	Pathway Partners Vet Mgmt LLC New DD Ter		09/30/2019	Direct		13,871	13,941		3FE
000000 00 0	Pathway Partners Vet Mgmt LLC New DD Ter		09/30/2019	Direct		12,576	12,639		3FE
000000 00 0	Pathway Partners Vet Mgmt LLC New DD Ter		09/30/2019	Direct		5,548	5,576		3FE
000000 00 0	Pathway Partners Vet Mgmt LLC New DD Ter		08/22/2019	Direct		12,784	12,849		3FE
000000 00 0	Pathway Partners Vet Mgmt LLC New DD Ter		08/23/2019	Direct		110,967	111,524		3FE
000000 00 0	Pathway Partners Vet Mgmt LLC New DD Ter		08/01/2019	Direct		20,344	20,446		3FE
000000 00 0	Pathway Partners Vet Mgmt LLC New DD Ter		09/03/2019	Direct		5,086	5,112		3FE
000000 00 0	Pathway Partners Vet Mgmt LLC New DD Ter		09/30/2019	Tax Free Exchange		24,051	24,171		3FE
08579J AY 8	Berry Plastics Corp Term Ln R Nt 1 4.2		08/02/2019	Wells Fargo Securities LLC		1,997,392	1,994,898		3FE
22818R AW 6	Crown Americas LLC Term Ln B Nt 1 4.06		08/08/2019	Deutsche Bank Capital		1,706,730	1,698,238		2FE
55392* AA 8	MBS Services 1st Lien Term Ln Nt 1 7.7		07/30/2019	Direct		1,026,644	1,047,596		3FE
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter		09/16/2019	Direct		8,322	8,364		3FE
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter		07/08/2019	Direct		7,860	7,900		3FE
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter		09/20/2019	Direct		15,728	15,807		3FE
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter		07/26/2019	Direct		38,838	39,033		3FE
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter		08/30/2019	Tax Free Exchange		190,799	191,752	3	3FE
74966U AP 5	RPI Finance Trust Term Ln 6 Nt 1 4.314		09/18/2019	Various		12,356,780	12,331,178		2FE
84611@ AG 8	Sovos LLC Delayed Draw Term Ln Nt 1 6		07/31/2019	Tax Free Exchange		41,894	42,316		4PL
90347B AH 1	Axalta Coating Systems New Term Ln B Nt		08/08/2019	Barclays Capital Inc		2,981,250	3,000,000		3FE
68371Y AJ 2	Open Text Corp Term Ln Nt 1 3.794% 05/	A	07/10/2019	Citigroup		755,690	752,867		2FE
8299999. Total - Bonds - Bank Loans						29,987,508	30,148,769	3	XXX
8399997. Total - Bonds - Part 3						1,282,478,121	1,264,477,360	3,770,495	XXX
8399999. Total - Bonds						1,282,478,121	1,264,477,360	3,770,495	XXX
Preferred Stocks - Industrial and Miscellaneous									
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units		08/15/2019	Direct	5,328.480	532,848			P1PLU
8499999. Total - Preferred Stocks - Industrial and Miscellaneous						532,848	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						532,848	XXX	0	XXX
8999999. Total - Preferred Stocks						532,848	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
69120# 10 6	Owl Rock Capital Corp Com		07/11/2019	Direct	371.140		XXX		L
69121K 10 4	Owl Rock Capital Corp Com		07/18/2019	Tax Free Exchange	655,766.000	9,999,989	XXX		L
9099999. Total - Common Stocks - Industrial and Miscellaneous						9,999,989	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						9,999,989	XXX	0	XXX
9799999. Total - Common Stocks						9,999,989	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						10,532,837	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						1,293,010,958	XXX	3,770,495	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
Bonds - U.S. Government																					
36209M YH 1	GNMA I PTC #476012 6.500% 05/15/28..	..	09/01/2019.	Paydown		581	581	576	577		4		4		581			0	25	05/15/2028.	1
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1	..	09/01/2019.	Paydown		10,600	10,600	10,898	10,654		(54)		(54)		10,600			0	478	06/15/2028.	1
0599999.	Total - Bonds - U.S. Government					11,181	11,181	11,474	11,231	0	(50)	0	(50)	0	11,181	0	0	0	503	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
3128MJ 2Z 2	FHLMC Giant Pool #G08791 3.000% 12/15/	..	09/01/2019.	Paydown		1,481,026	1,481,026	1,501,158			(20,133)		(20,133)		1,481,026			0	7,681	12/15/2047.	1
3128MJ 3A 6	FHLMC Gold Pool #G08792 3.500% 12/15/4	..	09/01/2019.	Paydown		917,747	917,747	945,279	944,704		(26,957)		(26,957)		917,747			0	21,684	12/15/2047.	1
3128S4 BP 1	FHLMC Pool #1Q0046 4.869% 03/15/36.	..	09/01/2019.	Paydown		312	312	311	310		2		2		312			0	11	03/15/2036.	1
312905 KJ 0	FHLMC REMIC Ser 1060-X 7.250% 03/15/21	..	09/01/2019.	Paydown		1,121	1,121	1,146	1,126		(5)		(5)		1,121			0	54	03/15/2021.	1
312913 ZE 9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2	..	09/01/2019.	Paydown		7,866	7,866	8,068	7,928		(62)		(62)		7,866			0	363	12/15/2022.	1
312915 UF 6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23	..	09/01/2019.	Paydown		1,943	1,943	1,999	1,961		(18)		(18)		1,943			0	90	05/15/2023.	1
3133T2 YE 4	FHLMC REMIC Ser 1643-E 6.500% 05/15/23	..	09/01/2019.	Paydown		3,777	3,777	3,855	3,800		(23)		(23)		3,777			0	164	05/15/2023.	1
3133T6 M4 0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26	..	09/01/2019.	Paydown		3,755	3,755	3,871	3,800		(45)		(45)		3,755			0	164	04/15/2026.	1
3133TE LG 7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28	..	09/01/2019.	Paydown		638	638	654	647		(9)		(9)		638			0	26	06/15/2028.	1
3133TK 5S 5	FHLMC REMIC Ser 2136-A 6.000% 03/15/29	..	09/01/2019.	Paydown		732	732	686	725		7		7		732			0	29	03/15/2029.	1
31358E RK 0	FNMA REMIC Ser 1990-72B 9.000% 07/25/2	..	09/01/2019.	Paydown		401	401	391	398		3		3		401			0	24	07/25/2020.	1
31358H GT 6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2	..	09/01/2019.	Paydown		1,161	1,161	1,116	1,149		13		13		1,161			0	60	07/25/2021.	1
31358J HU 8	FNMA REMIC Ser 1991-113 ZE 7.500% 09/2	..	09/01/2019.	Paydown		451	451	465	454		(2)		(2)		451			0	22	09/25/2021.	1
31358N 4F 6	FNMA REMIC Ser 1992-123 Z 7.500% 07/25	..	09/01/2019.	Paydown		1,779	1,779	1,787	1,776		3		3		1,779			0	89	07/25/2022.	1
313602 3E 2	FNMA REMIC Ser 1989-67D 9.000% 10/25/1	..	09/01/2019.	Paydown		19	19	19	19				0		19			0	1	10/25/2019.	1
313602 W4 2	FNMA REMIC Ser 1989-62G 8.600% 10/25/1	..	09/01/2019.	Paydown		182	182	175	181		1		1		182			0	10	10/25/2019.	1
313603 GW 6	FNMA REMIC Ser 1989-86E 8.750% 11/25/1	..	07/01/2019.	Paydown		41	41	41	41				0		41			0	2	11/25/2019.	1
313603 JJ 2	FNMA REMIC Ser 1989-90E 8.700% 12/25/1	..	09/01/2019.	Paydown		41	41	44	41				0		41			0	2	12/25/2019.	1
31371H FZ 6	FNMA Pool #252284 6.500% 01/25/29....	..	09/01/2019.	Paydown		5,346	5,346	5,317	5,319		27		27		5,346			0	217	01/25/2029.	1
31381M V2 8	FNMA Pool #465133 6.040% 05/25/28....	..	09/01/2019.	Paydown		12,106	12,106	13,733	13,157		(1,051)		(1,051)		12,106			0	488	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
31381M VG 7	FNMA DUS Pool #465115 6.470% 05/25/28	..	09/01/2019.	Paydown		4,880	4,880	5,961	5,612		(732)		(732)		4,880			0	211	05/25/2028.	1
31381N FH 1	FNMA DUS Pool #465568 4.900% 11/25/25	..	09/01/2019.	Paydown		5,010	5,010	5,360	5,213		(203)		(203)		5,010			0	164	11/25/2025.	1
31381N X9 9	FNMA Pool #466104 6.340% 10/25/28	..	09/01/2019.	Paydown		13,112	13,112	15,466	14,690		(1,578)		(1,578)		13,112			0	555	10/25/2028.	1
31381R QF 4	FNMA Pool #468554 6.935% 07/25/29	..	09/01/2019.	Paydown		10,031	10,031	12,285	11,589		(1,558)		(1,558)		10,031			0	466	07/25/2029.	1
31381R QU 1	FNMA Pool #468567 6.935% 07/25/29	..	09/01/2019.	Paydown		10,031	10,031	12,285	11,589		(1,558)		(1,558)		10,031			0	466	07/25/2029.	1
31381R VU 5	FNMA Pool #468727 7.040% 07/25/26	..	09/01/2019.	Paydown		6,236	6,236	7,725	7,111		(875)		(875)		6,236			0	293	07/25/2026.	1
3138L7 PE 0	FNMA Pool #AM6720 4.150% 10/25/44	..	09/01/2019.	Paydown		81,448	81,448	87,607	86,874		(5,426)		(5,426)		81,448			0	2,254	10/25/2044.	1
3138WH F6 4	FNMA Pool #AS7388 3.500% 06/25/46	..	09/01/2019.	Paydown		7,151,959	7,151,959	7,260,315	7,257,137		(105,178)		(105,178)		7,151,959			0	168,074	06/25/2046.	1
3138WJ RD 2	FNMA Pool #AS8583 3.500% 01/25/47	..	09/01/2019.	Paydown		2,384,919	2,384,919	2,423,860	2,422,592		(37,673)		(37,673)		2,384,919			0	56,183	01/25/2047.	1
31393C CQ 4	FNMA REMIC Ser 2003-34 Cl ME 5.500% 05	..	09/01/2019.	Paydown		112,794	112,794	117,940	114,698		(1,903)		(1,903)		112,794			0	4,239	05/25/2033.	1
31393D TX 9	FNMA REMIC Ser 2003-W10 Cl 1A4 4.505%	..	09/01/2019.	Paydown		8,835	8,835	8,835	8,811		24		24		8,835			0	266	06/25/2043.	1
31393E LF 4	FNMA REMIC Ser 2003-W12 Cl 1A8 4.550%	..	09/01/2019.	Paydown		12,714	12,714	12,460	12,652		62		62		12,714			0	384	06/25/2043.	1
31394D VB 3	FNMA REMIC Ser 2005-43 Cl GC 5.500% 05	..	09/01/2019.	Paydown		458,578	458,578	482,654	467,087		(8,509)		(8,509)		458,578			0	16,834	05/25/2035.	1
31394E LC 0	FNMA REMIC Ser 2005-61 Cl LH 5.500% 07	..	09/01/2019.	Paydown		196,677	196,677	206,511	200,509		(3,832)		(3,832)		196,677			0	7,709	07/25/2035.	1
31394H ZZ 7	FHLMC REMIC Ser 2672 Cl XB 5.500% 09/1	..	09/01/2019.	Paydown		7,437	7,437	7,642	7,505		(68)		(68)		7,437			0	268	09/15/2023.	1
31395K Z2 2	FHLMC REMIC Ser 2926 Cl EW 5.000% 01/1	..	09/01/2019.	Paydown		14,030	14,030	13,848	13,963		67		67		14,030			0	467	01/15/2025.	1
31396F G3 1	FHLMC REMIC Ser 3068 Cl Z 5.500% 11/15	..	09/01/2019.	Paydown		166,244	166,244	172,188	169,611		(3,367)		(3,367)		166,244			0	6,185	11/15/2035.	1
31396V RY 6	FNMA REMIC Ser 2007-36 Cl PH 5.500% 04	..	09/01/2019.	Paydown		20,440	20,440	21,411	20,807		(367)		(367)		20,440			0	752	04/25/2037.	1
31396X UC 6	FNMA REMIC Ser 2007-88 Cl AE 6.000% 09	..	09/01/2019.	Paydown		7,999	7,999	8,220	8,053		(54)		(54)		7,999			0	301	09/25/2037.	1
31405E 6P 5	FNMA Pool #787578 6.000% 07/25/35	..	09/01/2019.	Paydown		8,324	8,324	8,513	8,487		(163)		(163)		8,324			0	366	07/25/2035.	1
31409K Y3 5	FNMA Pool #873830 5.940% 07/25/24	..	09/01/2019.	Paydown		2,213	2,213	2,527	2,378		(165)		(165)		2,213			0	88	07/25/2024.	1
3140GP JZ 2	FNMA Pool #BH1179 4.000% 06/25/47	..	09/01/2019.	Paydown		963,977	963,977	1,016,318	1,015,504		(51,528)		(51,528)		963,977			0	26,316	06/25/2047.	1
3140Q8 3K 9	FNMA Pool #CA1701 4.000% 05/25/48	..	09/01/2019.	Paydown		1,344,937	1,344,937	1,372,256	1,371,831		(26,895)		(26,895)		1,344,937			0	36,483	05/25/2048.	1
3140Q9 N2 5	FNMA Pool #CA2208 4.500% 08/25/48	..	09/01/2019.	Paydown		1,039,307	1,039,307	1,080,555	1,080,397		(41,090)		(41,090)		1,039,307			0	31,633	08/25/2048.	1
31418C GD 0	FNMA Pool #MA2895 3.000% 02/25/47	..	09/01/2019.	Paydown		662,208	662,208	667,382	667,223		(5,015)		(5,015)		662,208			0	13,345	02/25/2047.	1
31418C P5 7	FNMA Pool #MA3143 3.000% 09/25/47	..	09/01/2019.	Paydown		176,502	176,502	177,881	177,833		(1,331)		(1,331)		176,502			0	3,614	09/25/2047.	1
31418C RD 8	FNMA Pool #MA3183 4.000% 11/25/47	..	09/01/2019.	Paydown		1,347,393	1,347,393	1,369,709	1,369,348		(21,956)		(21,956)		1,347,393			0	36,642	11/25/2047.	1
31418C S4 7	FNMA Pool #MA3238 3.500% 12/01/47	..	09/01/2019.	Paydown		3,573,743	3,573,743	3,668,252	3,666,370		(92,627)		(92,627)		3,573,743			0	84,399	12/01/2047.	1
31418C S5 4	FNMA Pool #MA3239 4.000% 01/25/48	..	09/01/2019.	Paydown		1,308,533	1,308,533	1,347,993	1,347,184		(38,651)		(38,651)		1,308,533			0	35,341	01/25/2048.	1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Administrative Symbol/ Market Indicator (a)
31418C XN 9	FNMA Pool #MA3384 4.000% 06/25/48...	..	09/01/2019.	Paydown		1,888,426	1,888,426	1,913,654	1,913,290		(24,864)		(24,864)		1,888,426			0	51,504	06/25/2048.	1
677555 XD 1	Ohio St Econ Development Rev Txbl Ohio E	..	09/01/2019.	Call 100.0000		170,000	170,000	170,000	170,000				0		170,000			0	7,064	12/01/2021.	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					25,599,381	25,599,381	26,167,728	24,623,484	0	(525,262)	0	(525,262)	0	25,599,381	0	0	0	624,047	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00003# AA 1	A&E Television Networks LLC Sr Nt 3.11.	..	08/22/2019.	Maturity		15,000,000	15,000,000	15,000,000	15,000,000				0		15,000,000			0	466,500	08/22/2019.	1
000759 CR 9	American Business Fin Svcs Inc RMBS Ser	..	08/01/2019.	Paydown		15,067	15,067	15,063	15,052				0		15,052		14	14	127	07/15/2033.	4FM
000759 CV 0	American Business Fin Svcs Inc RMBS Ser	..	09/01/2019.	Paydown		31,248	42,325	36,701	36,625		76		76		36,701		(5,453)	(5,453)	869	09/15/2033.	4FM
00184@ AA 4	Amazon.com Inc. Euclid BTS Lease Backed	..	09/30/2019.	Redemption 100.0000		46,332	46,332	46,332	46,332				0		46,332			0	1,263	06/30/2039.	1
00225# AA 3	Amazon.com Inc Grand Rapids Secured Nt S	..	09/15/2019.	Redemption 100.0000		183,060	183,060	183,060	183,060				0		183,060			0	5,331	09/30/2039.	1
00253C HB 6	Aames Mtg Tr RMBS Ser 2001-3 Cl M1 6.9	..	08/01/2019.	Paydown		11,111	11,111	11,078	11,073		38		38		11,111			0	383	11/25/2031.	3FM
00253C HH 3	[illegible] 6.5	..	08/01/2019.	Paydown		7,556	7,556	7,553	7,615		(59)		(59)		7,556			0	319	04/25/2031.	1FM
00253C HS 9	Aames Mtg Tr RMBS Ser 2002-1 Cl M1 5.1	..	09/01/2019.	Paydown			604	208	208				0		208		(208)	(208)	22	06/25/2032.	1FM
00802# AA 4	Aerostar Airport Sr Nt 5.750% 03/22/35...	..	09/22/2019.	Redemption 100.0000		65,528	65,528	65,528	65,528				0		65,528			0	3,768	03/22/2035.	3FE
01877K AB 9	Alliance Pipeline LP Sr Nt 6.996% 12/3....	..	07/25/2019.	Redemption 100.0000		3,086	3,086	3,076	3,084		1		1		3,086			0	108	12/31/2019.	2FE
02149H AW 0	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2019.	Paydown		88,745	109,971	93,471	92,501		970		970		93,471		(4,725)	(4,725)	4,695	03/25/2037.	3FM
02376T AC 2	American Airlines Inc LBASS EETC Ser 201	..	07/15/2019.	Redemption 100.0000		125,053	125,053	128,179	125,872		(819)		(819)		125,053			0	7,003	07/15/2020.	3FE
02660T ER 0	American Home Mtg Inv Tr RMBS Ser 2005-2	..	09/01/2019.	Paydown		12,726	12,726	12,594	12,630		95		95		12,726			0	340	09/25/2035.	1FM
032479 AD 9	Anadarko Finance Co Co Gtd Nt Ser B 7.	..	09/18/2019.	Tax Free Exchange		1,181,064	1,000,000	1,248,990	1,187,883		(7,819)		(7,819)		1,180,064		1,000	1,000	66,042	05/01/2031.	2FE
032511 BN 6	Anadarko Petroleum Corp Sr Nt 5.550% 0	..	09/18/2019.	Tax Free Exchange		12,046,186	11,000,000	12,362,990	12,137,881		(102,695)		(102,695)		12,035,186		11,000	11,000	615,588	03/15/2026.	2FE
032511 BP 1	Anadarko Petroleum Corp Sr Nt 6.600% 0	..	09/18/2019.	Tax Free Exchange		3,683,453	3,000,000	3,708,810	3,689,381		(8,928)		(8,928)		3,680,453		3,000	3,000	199,650	03/15/2046.	2FE
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3.	..	09/15/2019.	Redemption 100.0000		30,155	30,155	30,155	30,155				0		30,155			0	1,275	02/15/2025.	1
040104 BW 0	Argent Securities Inc RMBS Ser 2003-WD C	..	09/01/2019.	Paydown		19,380	19,380	19,372	19,829		(449)		(449)		19,380			0	562	10/25/2033.	1FM
04541G AS 1	Asset Backed Securities Corp RMBS Ser 20	..	09/01/2019.	Paydown		14,945	14,945	15,529	15,116		(170)		(170)		14,945			0	874	03/21/2029.	1FM
04774# AA 0	Atlanta Falcons Stadium Co LLC Sr Nt Ser	..	09/01/2019.	Redemption 100.0000		115,531	115,531	115,531	115,531				0		115,531			0	4,148	09/01/2042.	2PL
04774# AB 8	Atlanta Falcons Stadium Co LLC Sr Sec Nt	..	09/01/2019.	Redemption 100.0000		82,522	82,522	82,522	82,522				0		82,522			0	2,963	09/01/2042.	2PL
05604F AA 3	Bway Mortgage Trust CMBS Ser 2013-1515 C	..	09/01/2019.	Paydown		390,679	390,679	400,445	394,784		(4,105)		(4,105)		390,679			0	7,299	03/10/2033.	1FM
07386H QG 9	Bear Stearns Alt- A Tr RMBS Ser 2005-1 C	..	09/25/2019.	Paydown		125,170	125,170	121,180	122,689		2,481		2,481		125,170			0	2,531	01/25/2035.	1FM
105667 AB 5	Bravo Mtg Loan Trust RMBS Ser 2006-1 Cl	..	09/25/2019.	Paydown		159,277	159,277	90,503	88,024		71,253		71,253		159,277			0	3,326	07/25/2036.	1FM
12189P AF 9	Burlington Northern Santa Fe LBASS EETC	..	07/02/2019.	Redemption 100.0000		2,326	2,326	2,694	2,354		(28)		(28)		2,326			0	176	07/02/2020.	1FE
12489W NP 5	C-BASS Tr RMBS Ser 2005-CB6 Cl A4 5.16	..	07/01/2019.	Paydown		27,631	27,631	27,630	27,587		44		44		27,631			0	596	07/25/2035.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW 7.8	..	09/10/2019.	Redemption 100.0000		64,109	64,109	64,109	64,109				0		64,109			0	3,365	10/10/2031.	2
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01	..	09/10/2019.	Redemption 100.0000		27,540	27,540	35,008	33,203		(5,663)		(5,663)		27,540			0	1,508	01/10/2032.	2FE
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1	..	09/10/2019.	Redemption 100.0000		42,079	42,079	42,079	42,079				0		42,079			0	1,320	01/10/2036.	2FE
12667F 4S 1	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2019.	Paydown		41,332	45,643	43,950	43,299		650		650		43,950		(2,618)	(2,618)	1,980	04/25/2035.	2FM
12667G FD 0	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2019.	Paydown		23,313	23,313	23,463	23,329		(16)		(16)		23,313			0	840	05/25/2035.	1FM
12668B RZ 8	CWMBS Inc RMBS Ser 2006-6CB Cl 1A4 5.5	..	09/01/2019.	Paydown		27,644	32,588	27,971	27,479		492		492		27,971		(327)	(327)	1,304	05/25/2036.	1FM
126694 E9 5	CWHL Inc RMBS Ser 2006-OA4 Cl A1 3.350	..	09/01/2019.	Paydown		108,908	108,908	58,410	64,034		50,498	5,624	44,874		108,908			0	2,523	04/25/2046.	2FM
12714# AC 2	3	..	09/15/2019.	Redemption 100.0000		154,676	154,676	154,676					0		154,676			0	1,808	06/15/2035.	1Z
14155# AB 6	Cardinals Ballpark LLC Sr Nt 5.770% 09..	..	09/30/2019.	Redemption 100.0000		123,117	123,117	123,117	123,117				0		123,117			0	7,104	09/30/2027.	2
149837 AA 4	CBA Small Balance Comm Mtg Tr LBASS Frnc	..	09/25/2019.	Paydown		47,945	53,560	21,285	21,285				0		21,285		26,660	26,660	1,073	06/25/2038.	5FE
152314 DP 2	Centex Home Equity Loan Tr RMBS Ser 2001	..	09/01/2019.	Paydown		15,432	15,432	15,430	15,401		31		31		15,432			0	596	07/25/2032.	4FM
16678R DU 8	Chevy Chase Mtg Funding Corp RMBS Ser 20	..	09/25/2019.	Paydown		32,869	32,869	32,212	32,329		540		540		32,869			0	521	07/25/2036.	1FM
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004-..	..	09/01/2019.	Paydown		3,328	3,328	3,328	3,324		4		4		3,328			0	95	04/25/2034.	1FM
17307G MC 9	[illegible] H	..	09/25/2019.	Paydown		32,758	32,758	32,794	32,783		(25)		(25)		32,758			0	628	12/25/2034.	1FM
17326Q AA 1	Citigroup Mortage Ln Trust Inc RMBS Ser..	..	09/01/2019.	Paydown		113,174	113,174	114,580			(1,406)		(1,406)		113,174			0	407	09/25/2064.	1FM
212015 AH 4	Continental Resources Inc Sr Nt 5.000%.	..	09/12/2019.	Call 100.8330		3,618,896	3,589,000	3,629,376	3,606,186		(9,797)		(9,797)		3,596,389		(7,389)	(7,389)	207,851	09/15/2022.	2FE
212168 AA 6	Continental Wind Sr Nt 6.000% 02/28/33.	..	08/31/2019.	Redemption 100.0000		239,580	239,580	239,580	239,580				0		239,580			0	14,375	02/28/2033.	2FE
22357@ AA 9	Cox Tower II PTC CTL 5.409% 01/02/40.	..	09/02/2019.	Redemption 100.0000		30,199	30,199	30,199	30,199				0		30,199			0	1,089	01/02/2040.	2
225458 XJ 2	CS First Boston Mtg Sec Corp RMBS Ser 20	..	09/01/2019.	Paydown		14,693	14,693	14,409	14,502		191		191		14,693			0	335	07/25/2035.	1FM
22964* AC 2	CSOLAR IV West. LLC Sr Sec Nt 3.850% 0	..	08/20/2019.	Redemption 100.0000		50	50	50	(679)		729		729		50			0	3,366	03/31/2041.	2FE
22964* AC 2	CSOLAR IV West. LLC Sr Sec Nt 3.850% 0	..	09/30/2019.	Redemption 100.0000		196,549	196,549	196,549	195,729		820		820		196,549			0	5,676	03/31/2041.	2PL
233851 AR 5	Daimler Fin NA LLC Sr Nt 2.250% 07/31/.	..	07/31/2019.	Maturity		5,000,000	5,000,000	4,967,900	4,997,131		2,869		2,869		5,000,000			0	112,500	07/31/2019.	1FE
24763L FN 5	Delta Funding Home Eq Ln Tr RMBS Ser 199	..	09/01/2019.	Paydown		1,661	1,661	1,660	1,658		3		3		1,661			0	46	08/15/2030.	1FM
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS	..	09/01/2019.	Paydown		9,678	9,678	9,676	9,671		7		7		9,678			0	331	09/25/2033.	1FM
251510 FX 6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C	..	09/01/2019.	Paydown		11,411	13,243	12,425	12,425				0		12,425		(1,014)	(1,014)	476	09/25/2035.	1FM
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl	..	09/01/2019.	Paydown		6,838	6,838	6,836	6,935		(97)		(97)		6,838			0	234	12/25/2033.	1FM
25157F AK 0	Deutsche Mtg Sec Inc RMBS Ser 2005-WF1 C	..	09/01/2019.	Paydown		105,161	105,161	104,865	104,848		314		314		105,161			0	3,184	06/26/2035.	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
25278X AC 3	Diamondback Energy Inc Sr Nt 4.750% 11	..	08/15/2019.	Tax Free Exchange		21,478,251	21,520,000	21,471,550	17,373,436		4,815		4,815		21,478,251			0	806,402	11/01/2024.	3FE
294754 AS 5	Equity One ABS Inc RMBS Ser 2002-1 Cl M1	..	09/01/2019.	Paydown		8,801	8,801	8,801	8,790		11		11		8,801			0	174	08/25/2032.	1FM
31428X AZ 9	Fedex Corp Sr Nt 2.300% 02/01/20	..	08/21/2019.	Call 100.1240		2,503,099	2,500,000	2,495,475	2,498,991		591		591		2,499,582		418	418	63,794	02/01/2020.	2FE
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5	..	09/01/2019.	Paydown		7,500	7,500	7,500	7,476		23		23		7,500			0	335	07/20/2031.	1FM
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200	..	09/01/2019.	Paydown		3,858	3,858	3,857	3,852		6		6		3,858			0	124	04/25/2034.	1FM
36242D DE 0	GS Mortgage Securities Corp RMBS Ser 200	..	09/01/2019.	Paydown		171,773	171,773	171,767	171,453		320		320		171,773			0	6,185	06/25/2034.	1FM
369604 BF 9	General Electric Co Sr Nt 4.125% 10/09..	..	09/30/2019.	Call 96.7930		28,972,081	29,932,000	30,901,099	30,780,086		(16,473)		(16,473)		30,763,613		(831,613)	(831,613)	243,908	10/09/2042.	2FE
37186* AA 6	Genesis Solar Funding LLC Sr Nt 5.600%	..	07/18/2019.	Call 92.0000		7,899,881	8,586,827	8,157,485	8,791,493		2,270	636,278	(634,008)		8,157,485		429,341	429,341	(268,863)	09/05/2038.	6PL
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A Cl A	..	09/15/2019.	Paydown		36,431	36,431	38,377			(1,946)		(1,946)		36,431			0		10/15/2054.	1FE
38218G AA 0	Goodgreen Trust LBASS Ser 2018-1A Cl A	..	09/15/2019.	Paydown		32,564	32,564	34,182			(1,618)		(1,618)		32,564			0		10/15/2053.	1FE
38218Q AA 8	Goodgreen Trust LBASS Ser 2017-2A Cl A	..	09/15/2019.	Paydown		888,646	888,646	888,552	888,554		92		92		888,646			0	14,870	10/15/2053.	1FE
39121J A* 1	Great River Energy 1st Mtg Bd 5.810% 0.	..	07/01/2019.	Redemption 100.0000		1,395,349	1,395,349	1,395,349	1,395,349				0		1,395,349			0	81,070	07/01/2021.	1
40573L AS 5	Halfmoon Parent Inc. Sr Nt 4.375% 10/1..	..	08/28/2019.	Tax Free Exchange		40,939,106	41,000,000	40,932,345	40,934,388		4,718		4,718		40,939,106			0	1,699,080	10/15/2028.	2FE
419838 AA 5	Hawaiian Airlines 1st Lien PTC Ser A Cl	..	07/15/2019.	Redemption 100.0000		765,803	765,803	761,829			3,975		3,975		765,803			0	14,933	01/15/2026.	1FE
44919* AC 2	I595 Express LLC Sr Nt 3.310% 12/31/31	..	09/30/2019.	Redemption 100.0000		162,931	162,931	162,931	162,931				0		162,931			0	4,045	12/31/2031.	1PL
45254N GA 9	IMPAC CMB Tr RMBS Ser 2003-11 Cl 2A1 2	..	09/25/2019.	Paydown		1,429	1,429	1,407	1,416		13		13		1,429			0	32	10/25/2033.	1FM
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2 2.4	..	09/25/2019.	Paydown		27,684	27,684	27,101	27,101		583		583		27,684			0	531	08/25/2035.	1FM
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser	..	09/01/2019.	Paydown		12,923	12,923	12,923	12,907		16		16		12,923			0	369	08/25/2034.	1FM
45254T TN 4	IMPAC Secd Assets CMN Owner Tr RMBS Ser	..	09/25/2019.	Paydown		13,827	13,827	13,827	13,827				0		13,827			0	261	05/25/2036.	1FM
466247 MU 4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3	..	09/01/2019.	Paydown		12,744	12,744	12,849	12,764		(20)		(20)		12,744			0	471	01/25/2035.	1FM
46640J AS 6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2	..	09/01/2019.	Paydown		82,890	82,890	85,643	83,801		(911)		(911)		82,890			0	2,016	01/15/2046.	1FM
492386 AT 4	09/15	..	09/18/2019.	Tax Free Exchange		1,691,377	1,500,000	1,765,320	1,697,243		(7,366)		(7,366)		1,689,877		1,500	1,500	119,109	09/15/2031.	2FE
492386 AU 1	Kerr McGee Corp Sr Nt 6.950% 07/01/24.	..	09/18/2019.	Tax Free Exchange		19,158,170	17,000,000	19,759,780	19,427,862		(286,692)		(286,692)		19,141,170		17,000	17,000	1,434,210	07/01/2024.	2FE
50026* AA 3	Kohls Corp CTL Shelby MI 7.600% 12/15/	..	09/15/2019.	Redemption 100.0000		18,699	18,699	19,755	18,953		(253)		(253)		18,699			0	948	12/15/2022.	2
50180L AD 2	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A	..	09/11/2019.	Paydown		85,786	85,786	82,787	85,260		527		527		85,786			0	3,593	04/15/2041.	1FM
502413 BA 4	L-3 Communications Corp Co Gtd Nt 4.95	..	07/03/2019.	Tax Free Exchange		9,973,936	10,000,000	9,874,600	9,966,250		7,687		7,687		9,973,936			0	437,250	02/15/2021.	2FE
52518R CD 6	Lehman Structured Sec Corp RMBS Ser 2005	..	09/26/2019.	Paydown		9,606	11,600	5,673	5,673				0		5,673		3,932	3,932	207	09/26/2045.	4FM
576434 A2 0	Master Asset Securitization Tr RMBS Ser..	..	09/01/2019.	Paydown		85,538	85,538	86,393	85,844		(306)		(306)		85,538			0	3,123	01/25/2035.	4FM
576434 J5 4	Master Asset Securitization Tr RMBS Ser..	..	09/01/2019.	Paydown		20,403	20,403	20,766	20,532		(129)		(129)		20,403			0	761	03/25/2035.	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
576434 N2 6	Master Asset Securitization Tr RMBS Ser..	..	09/01/2019.	Paydown		11,909	11,909	11,709	11,779		130		130		11,909			0	421	04/25/2035.	2FM
576434 UH 5	Master Asset Securitization Tr RMBS Ser..	..	09/01/2019.	Paydown		785	785	785	785		0		0		785			0	27	08/25/2034.	1FM
576434 WD 2	Master Asset Securitization Tr RMBS Ser..	..	08/01/2019.	Paydown		452	452	456	452		1		1		452			0	17	09/25/2034.	1FM
57643M JM 7	Master Asset Securitization Tr RMBS Ser..	..	09/01/2019.	Paydown		29,221	29,221	28,673	28,864		357		357		29,221			0	1,101	12/25/2034.	1FM
585055 AX 4	Medtronic Inc Sr Nt 3.125% 03/15/22	..	08/09/2019.	Call 103.7040		5,257,793	5,070,000	5,263,471	5,139,250		(12,554)		(12,554)		5,126,696		(56,696)	(56,696)	330,387	03/15/2022.	1FE
589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200	..	09/01/2019.	Paydown		26,789	26,789	26,778	26,873		(31)		(31)		26,842		(53)	(53)	1,191	09/25/2032.	1FM
59166E AA 3	Metlife Securitization Trust RMBS Ser 20...	..	09/01/2019.	Paydown		51,230	51,230	51,960			(729)		(729)		51,230			0	656	04/25/2058.	1FE
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1 5.598%	..	09/15/2019.	Paydown		19,240	19,240	19,240	19,240				0		19,240			0	715	07/15/2038.	2FE
61763B AS 3	Morgan Stanley BAML Tr CMBS Ser 2013-C13	..	09/01/2019.	Paydown		139,349	139,349	143,528	140,662		(1,314)		(1,314)		139,349			0	3,403	11/15/2046.	1FM
63080# AA 5	NARA Caves Lease Tr CTL 5.300% 09/15/2	..	09/16/2019.	Call 100.0000		87,608	87,608	87,608	87,608				0		87,608			0	3,097	09/15/2028.	1
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2	..	09/01/2019.	Paydown		7,369	7,369	7,367	7,099		269		269		7,369			0	275	11/25/2033.	1FM
64352V KU 4	New Century Home Equity Ln Tr RMBS Ser 2	..	09/25/2019.	Paydown		1,250,076	1,250,076	924,238	1,125,635		124,441		124,441		1,250,076			0	26,299	06/25/2035.	1FM
64830H AA 2	New Residential Mtg Ln Tr RMBS Ser 2019-	..	09/01/2019.	Paydown		456,693	456,693	462,818			(6,125)		(6,125)		456,693			0	1,648	02/25/2049.	1FE
64830W AD 3	New Residential Mtg Loan RMBS Ser 2019-4	..	09/01/2019.	Paydown		573,621	573,621	590,472			(16,851)		(16,851)		573,621			0	3,346	12/25/2058.	1FE
64830W AD 3	New Residential Mtg Loan RMBS Ser 2019-4	..	08/14/2019.	Paydown		662,005	662,005	681,452			(19,447)		(19,447)		662,005			0	1,931	12/25/2058.	1Z
653240 AA 9	Newtown CTL Ser 2002 6.082% 05/15/23	..	09/15/2019.	Redemption 100.0000		42,507	42,507	42,506	42,507				0		42,507			0	1,724	05/15/2023.	1
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1	..	09/01/2019.	Paydown		740	740	740	740		1		1		740			0	27	03/25/2034.	1FM
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2	..	07/01/2019.	Paydown		5,235	5,235	5,193	5,202		32		32		5,235			0	163	07/25/2034.	1FM
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3	..	09/01/2019.	Paydown		1,988	1,988	1,988	1,985		4		4		1,988			0	75	10/25/2034.	1FM
682134 AC 5	Omnicom Group Inc Nt 4.450% 08/15/20.	..	08/01/2019.	Call 102.2470		3,633,858	3,554,000	3,876,099	3,630,218		(26,976)		(26,976)		3,603,242		(49,242)	(49,242)	231,861	08/15/2020.	2FE
68389X AG 0	Oracle Corp Sr Nt 5.000% 07/08/19	..	07/08/2019.	Maturity		1,000,000	1,000,000	996,950	999,802		198		198		1,000,000			0	50,000	07/08/2019.	1FE
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt	..	09/23/2019.	Paydown		14,049	14,049	780	(32,712)		46,762		46,762		14,049			0	1,420	03/23/2035.	4FE
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-	..	09/23/2019.	Paydown		500,246	500,246	339,542	366,892		133,354		133,354		500,246			0	13,282	03/22/2038.	1FE
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser	..	09/23/2019.	Redemption 100.0000		18,592	18,592	18,592	18,303		289		289		18,592			0	416	03/22/2038.	1FE
74170* AA 7	Prime Property Fd LLC Sr Nt Ser A 3.51..	..	08/22/2019.	Maturity		11,500,000	11,500,000	11,500,000	11,500,000				0		11,500,000			0	403,650	08/22/2019.	1
742741 AA 9	Procter & Gamble ESOP Deb Ser A 9.360%	..	07/01/2019.	Redemption 100.0000		265,050	265,050	349,169	281,981		(16,931)		(16,931)		265,050			0	24,809	01/01/2021.	1FE
74922P AC 8	Residential Accredit Loans Inc RMBS Ser..	..	09/25/2019.	Paydown		20,179	20,179	13,502	13,502				0		13,502		6,677	6,677	372	02/25/2037.	1FM
75405W AE 2	Residential Asset Secs Corp RMBS Ser 200	..	09/25/2019.	Paydown		1,031,287	1,031,287	916,556	1,001,556		7,215		7,215		1,008,771		22,516	22,516	20,887	11/25/2035.	1FM
76110W MC 7	Residential Asset Secs Corp RMBS Ser 200	..	09/01/2019.	Paydown		6,564	6,564	6,562	6,549		14		14		6,564			0	264	09/25/2031.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
76110W MF 0	Residential Asset Secs Corp RMBS Ser 200	..	09/01/2019.	Paydown			15,862	8,432	7,394	1,038			1,038		8,432		(8,432)	(8,432)	673	09/25/2031.	6FM
76112B SN 1	Residential Asset Mtg Products RMBS Ser	..	08/01/2019.	Paydown		9,238	9,238	8,802	9,124		114		114		9,238			0	323	09/25/2034.	1FM
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A	..	09/01/2019.	Paydown		5,961	5,924	5,396	5,396				0		5,396		565	565	233	05/25/2037.	4FM
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2	..	09/01/2019.	Redemption 100.0000		27,663	27,663	28,926	28,046		(383)		(383)		27,663			0	1,274	11/01/2026.	2
805564 PB 1	Saxon Asset Securities Tr RMBS Ser 2003-	..	09/01/2019.	Paydown		3,601	3,601	3,601	3,601				0		3,601			0	111	12/25/2033.	1FM
81441P BZ 3	Security Natl Mtg Loan Tr RMBS Ser 2004-	..	09/01/2019.	Paydown		25,378	25,378	25,378	25,378				0		25,378			0	933	11/25/2034.	1FM
834423 AA 3	Solvay Finance Sr Nt 3.400% 12/03/20....	..	09/30/2019.	Call 101.4231		4,056,926	4,000,000	3,999,440	3,999,774		86		86		3,999,860		140	140	169,126	12/03/2020.	2FE
863579 CD 8	2004	..	09/01/2019.	Paydown		12,175	12,175	12,280	12,237		(2)		(2)		12,235		(60)	(60)	366	10/25/2034.	1FM
86358R 5X 1	2002-	..	09/25/2019.	Paydown		187,610	187,610	173,744	177,317		10,293		10,293		187,610			0	4,343	08/25/2032.	1FM
86359D FQ 5	2005-	..	09/01/2019.	Paydown		16,884	16,884	17,066	16,925		(41)		(41)		16,884			0	608	06/25/2035.	3FM
86359D GQ 4	2005-	..	09/01/2019.	Paydown		895	904	907	903				0		903		(8)	(8)	32	12/25/2034.	3FM
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt	..	09/30/2019.	Redemption 100.0000		42,262	42,262	42,262	42,262				0		42,262			0	1,941	03/30/2023.	2FE
89173F AA 8	Towd Point Mortgage Tr RMBS Ser 2017-1 C	..	09/01/2019.	Paydown		307,077	307,077	301,415			5,662		5,662		307,077			0	4,269	10/25/2056.	1FM
90931V AA 4	United Air Lines PTC Ser 2018-1 A 3.70..	..	09/01/2019.	Redemption 100.0000		483,261	483,261	483,261	483,261				0		483,261			0	17,881	09/01/2031.	1FE
90932N AA 1	United Airlines LBASS PTC Ser 2018-1 Cl.	..	09/01/2019.	Redemption 100.0000		619,812	619,812	619,812	619,812				0		619,812			0	28,511	03/01/2026.	2FE
91740# AA 8	United States of America BIA-2 CTL Alber.	..	09/15/2019.	Redemption 100.0000		16,016	16,016	16,016	16,016				0		16,016			0	615	10/15/2025.	1
91741@ AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls.	..	09/15/2019.	Redemption 100.0000		61,626	61,626	61,626	61,626				0		61,626			0	2,219	12/15/2026.	1
91838* AA 5	VA Springfield CTL Ls Fin Tr 3.880% 06..	..	09/21/2019.	Redemption 100.0000		147,648	147,648	147,648	147,648				0		147,648			0	3,820	06/21/2038.	1
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10	..	09/01/2019.	Paydown		20,094	20,094	19,798	19,920		174		174		20,094			0	594	10/25/2033.	1FM
93934F CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20	..	09/01/2019.	Paydown		4,566	4,892	4,932	4,775		139		139		4,914		(348)	(348)	210	10/25/2035.	3FM
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L	..	09/15/2019.	Redemption 100.0000		8,392	8,392	8,786	8,612		(221)		(221)		8,392			0	429	05/15/2032.	1
94978# BC 0	Wells Fargo Bank Northwest NA CTL 6.59	..	09/01/2019.	Redemption 100.0000		25,469	25,469	25,469	25,469				0		25,469			0	1,121	11/01/2022.	2
94983B AM 1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	..	09/01/2019.	Paydown		168,977	168,977	160,634	162,508		6,469		6,469		168,977			0	6,460	04/25/2036.	1FM
96188# AA 6	WETT Holdings LLC Sr Sec Nt 4.310% 12/	..	09/30/2019.	Redemption 100.0000		66,667	66,667	66,667	66,667				0		66,667			0	2,155	12/18/2024.	2FE
96928# AC 7	William Blair CTL CTL PTC Ser 2004-1 7.	..	09/25/2019.	Redemption 100.0000		20,179	20,179	23,137	20,567		(388)		(388)		20,179			0	1,066	01/25/2020.	2
98212B AD 5	WPX Energy Inc Sr Nt 6.000% 01/15/22..	..	09/24/2019.	Redemption 101.7500		2,913,103	2,863,000	2,948,890	2,901,236		11,866		11,866		2,913,103			0	204,705	01/15/2022.	3FE
988498 AF 8	Yum Brands Inc Sr Nt 5.300% 09/15/19...	..	09/15/2019.	Maturity		1,000,000	1,000,000	1,008,060	1,000,720		(720)		(720)		1,000,000			0	53,000	09/15/2019.	4FE
98881@ AA 4	ZC Specialty Ins Co CTL Ser 2002-31 7...	..	07/25/2019.	Redemption 100.0000		152,854	152,854	152,854	152,854				0		152,854			0	11,216	12/23/2022.	2
00908P AA 5	Air Canada LBASS EETC Ser 2017-1AA 3.3	A	07/15/2019.	Redemption 100.0000		204,800	204,800	204,800	204,800				0		204,800			0	6,758	01/15/2030.	1FE
00908P AB 3	Air Canada LBASS PTT Ser 2017-1A 3.550	A	07/15/2019.	Redemption 100.0000		179,200	179,200	179,200	179,200				0		179,200			0	6,362	01/15/2030.	1FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Administrative Symbol/ Market Indicator (a)
11042T AA 1	British Airways Plc EETC 3.800% 09/20/..	C	09/20/2019.	Redemption 100.0000		127,455	127,455	127,455	127,455				0		127,455			0	3,632	06/20/2031.	1FE
25156P AN 3	Deutsche Telekom Co Gtd Nt 6.000% 07/0	C	07/08/2019.	Maturity		1,200,000	1,200,000	1,289,460	1,205,925		(5,925)		(5,925)		1,200,000			0	72,000	07/08/2019.	2FE
29358Q AD 1	Ensco Plc Sr Nt 5.750% 10/01/44	D	07/31/2019.	Tax Free Exchange		7,175,958	7,000,000	7,188,930	7,177,801		(1,843)		(1,843)		7,175,958			0	335,417	10/01/2044.	4FE
35177P AT 4	France Telecom Sr Nt 5.375% 07/08/19	C	07/08/2019.	Maturity		1,500,000	1,500,000	1,492,320	1,499,493		508		508		1,500,000			0	80,625	07/08/2019.	2FE
N6777# AG 4	Overseas Assistance Fin BV Sr Nt 5.000.	D	09/30/2019.	Redemption 100.0000		666,667	666,667	666,667	666,667				0		666,667			0	18,035	03/30/2024.	3PL
Q0458* AF 6	AquaSure Finance Pty Ltd Sr Sec Nt 4.3..	D	07/12/2019.	Redemption 100.0000		182,980	182,980	182,980					0		182,980			0	3,886	01/12/2034.	2FE
R8047# AA 3	Solveig Gas Norway AS Priv Pl 4.000% 1	D	08/08/2019.	Redemption 100.0000		2,889,300	2,889,300	2,889,300	2,889,300				0		2,889,300			0	69,985	12/30/2027.	2FE
3899999. Total - Bonds - Industrial and Miscellaneous						231,166,986	228,166,438	234,000,139	226,128,965	1,038	(62,140)	641,902	(703,004)	0	232,900,700	0	(444,423)	(444,423)	8,677,629	XXX	XXX
Bonds - Bank Loans																					
000000 00 0	Sovos LLC Delayed Draw Term Ln Nt 1 6.	..	07/31/2019.	Tax Free Exchange		41,894	42,316	41,893					0		41,894			0	17	04/29/2024.	3FE
000000 00 0	Bond Pharm Inc Last Out Term Ln Nt 2 8.	..	09/23/2019.	Tax Free Exchange		1,603,967	1,637,779	1,603,920			47		47		1,603,967			0	2,199	06/27/2024.	4Z
000000 00 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	08/30/2019.	Tax Free Exchange		12,784	12,849	12,784					0		12,784			0	19	10/10/2024.	3FE
000000 00 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	08/30/2019.	Tax Free Exchange		110,968	111,524	110,967			1		1		110,968			0	145	10/10/2024.	3FE
000000 00 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	08/30/2019.	Tax Free Exchange		20,345	20,446	20,344			1		1		20,345			0	112	10/10/2024.	3FE
03539# AA 8	Ankura Consulting Group LLC 1st Lien Ter	..	09/30/2019.	Redemption 100.0000		9,747	9,747	9,552	9,561		186		186		9,747			0	625	08/24/2024.	4FE
08579J AY 8	Berry Plastics Corp Term Ln R Nt 1 4.2....	..	09/30/2019.	Redemption 100.0000		5,102	5,102	5,108			(6)		(6)		5,102			0	37	01/19/2024.	3FE
32007U BX 6	First Data Corp New 2024 Term Ln Nt 1....	..	07/29/2019.	Redemption 100.0000		856,141	856,141	851,193	852,045		4,096		4,096		856,141			0	23,067	04/26/2024.	3FE
404122 AX 1	HCA Inc Term Ln B-10 Nt 1 4.104% 03/13	..	09/30/2019.	Redemption 100.0000		12,805	12,805	12,805	12,805				0		12,805			0	431	03/13/2025.	2FE
44989* AA 1	IQNavigator Inc 1st Lien TL Nt 1 7.636....	..	09/30/2019.	Redemption 100.0000		12,313	12,313	12,129	12,138		176		176		12,313			0	839	08/20/2024.	4
60367* AA 9	Community Brands Incremental DD Term Ln	..	09/30/2019.	Redemption 100.0000		4,030	4,030	4,030	2,725				0		4,030			0	303	12/02/2022.	3FE
60367* AB 7	Community Brands Incremental Term Ln Nt	..	09/30/2019.	Redemption 100.0000		20,977	20,977	20,872	20,885		91		91		20,977			0	1,024	12/02/2022.	3FE
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	09/30/2019.	Tax Free Exchange		8,323	8,364	8,322					0		8,323			0	21	10/10/2024.	3FE
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	07/31/2019.	Tax Free Exchange		7,860	7,900	7,860					0		7,860			0	38	10/10/2024.	3FE
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	09/30/2019.	Tax Free Exchange		15,728	15,807	15,728					0		15,728			0	29	10/10/2024.	3FE
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	08/30/2019.	Tax Free Exchange		38,841	39,033	38,838			3		3		38,841			0	257	10/10/2024.	3FE
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	09/30/2019.	Redemption 100.0000		2,080	2,080	2,069			10		10		2,080			0	42	10/10/2024.	3FE
70324# AC 2	Pathway Partners Vet Mgmt LLC New Term L	..	09/30/2019.	Redemption 100.0000		9,247	9,247	9,155			92		92		9,247			0	424	10/10/2024.	3FE
70466@ AA 6	Peach State Labs Inc Sr Sec Term Ln Nt 1	..	07/01/2019.	Redemption 100.0000		22,243	22,243	22,148	22,182		61		61		22,243			0	1,164	06/30/2020.	3
72584D AE 4	Yum Brands New Term Ln Nt 1 3.839% 03/	..	09/30/2019.	Redemption 100.0000		7,481	7,481	7,537	7,531		(50)		(50)		7,481			0	236	03/29/2025.	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
74966U AP 5	RPI Finance Trust Term Ln 6 Nt 1 4.314..	..	09/30/2019.	Redemption 100.0000		121,618	121,618	121,897			(279)		(279)		121,618			0	992	04/17/2023.	2FE
78431@ AA 1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1	..	09/30/2019.	Redemption 100.0000		5,690	5,690	5,618			71		71		5,690			0	142	12/13/2023.	4FE
81726J AE 1	Sensata Technologies New 1st Lien Term L	..	09/20/2019.	Redemption 100.0000		4,355,423	4,355,423	4,360,053	2,024,953		(7,097)		(7,097)		4,355,423			0	118,292	10/14/2021.	2FE
88870T AG 3	Tivity Health Inc Term Ln B Nt 1 7.354....	..	09/30/2019.	Redemption 100.0000		45,073	45,073	43,946			1,127		1,127		45,073			0	1,261	03/08/2026.	4FE
90347B AH 1	Axalta Coating Systems New Term Ln B Nt	..	09/30/2019.	Redemption 100.0000		23,394	23,394	23,469	15,910		(63)		(63)		23,394			0	562	06/01/2024.	3FE
68371Y AJ 2	Open Text Corp Term Ln Nt 1 3.794% 05/	A	09/30/2019.	Redemption 100.0000		13,108	13,108	13,150			(42)		(42)		13,108			0	191	05/30/2025.	2FE
8299999.	Total - Bonds - Bank Loans					7,387,182	7,422,490	7,385,387	2,980,735	0	(1,575)	0	(1,575)	0	7,387,182	0	0	0	152,469	XXX	XXX
8399997.	Total - Bonds - Part 4					264,164,730	261,199,490	267,564,728	253,744,415	1,038	(589,027)	641,902	(1,229,891)	0	265,898,444	0	(444,423)	(444,423)	9,454,648	XXX	XXX
8399999.	Total - Bonds					264,164,730	261,199,490	267,564,728	253,744,415	1,038	(589,027)	641,902	(1,229,891)	0	265,898,444	0	(444,423)	(444,423)	9,454,648	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
69120# 10 6	Owl Rock Capital Corp Com	..	07/10/2019.	Direct	0.740	11	XXX	11	11				0		11			0	1	XXX	L
69120# 10 6	Owl Rock Capital Corp Com	..	07/18/2019.	Tax Free Exchange	655,766.000	9,999,989	XXX	9,999,989	5,769,744	(31,069)			(31,069)		9,999,989			0	291,336	XXX	L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					10,000,000	XXX	10,000,000	5,769,755	(31,069)	0	0	(31,069)	0	10,000,000	0	0	0	291,337	XXX	XXX
9799997.	Total - Common Stocks - Part 4					10,000,000	XXX	10,000,000	5,769,755	(31,069)	0	0	(31,069)	0	10,000,000	0	0	0	291,337	XXX	XXX
9799999.	Total - Common Stocks					10,000,000	XXX	10,000,000	5,769,755	(31,069)	0	0	(31,069)	0	10,000,000	0	0	0	291,337	XXX	XXX
9899999.	Total - Preferred and Common Stocks					10,000,000	XXX	10,000,000	5,769,755	(31,069)	0	0	(31,069)	0	10,000,000	0	0	0	291,337	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					274,164,730	XXX	277,564,728	259,514,170	(30,031)	(589,027)	641,902	(1,260,960)	0	275,898,444	0	(444,423)	(444,423)	9,745,985	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																							
NYSE Zebra Edge Index Call Option	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			11,829		11,829	10,092						003
NYSE Zebra Edge Index Call Option	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			8,993		8,993	6,603						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/24/2019	04/03/2020			282.92		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/21/2020	1,164	442,824	380.41		10,011		7,734		7,734	(2,277)						003
NYSE Zebra Edge Index Call Option	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			36,169		36,169	26,743						003
NYSE Zebra Edge Index Call Option	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			60,913		60,913	45,931						003
JP Morgan Mozaic II USD Index Call Option	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			44,197		44,197	23,832						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	06/22/2020			292.09		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		443		443	116						003
JP Morgan Mozaic II USD Index Call Option	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		14,108		14,108	1,819						003
JP Morgan Mozaic II USD Index Call Option	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			974,775		974,775	474,928						003
NYSE Zebra Edge Index Call Option	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		39,208		39,208	16,926						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/02/2019	06/10/2022	213	80,472	378.55		3,629		2,852		2,852	(777)						003
JP Morgan Mozaic II USD Index Call Option	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		6,613		6,613	902						003
JP Morgan Mozaic II USD Index Call Option	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		218,247		218,247	73,281						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/02/2019	06/20/2022	56,605	15,867,637	280.32		512,845		403,527		403,527	(109,318)						003
JP Morgan Mozaic USD Index Call Option	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			116,345		116,345	79,854						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/04/2019	08/30/2021	10,534	4,108,993	390.08		104,178		70,381		70,381	(33,797)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/13/2019	09/11/2020	16,925	6,441,364	380.59		121,519		125,433		125,433	3,914						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/06/2019	02/28/2020			281.95		(0)											003
NYSE Zebra Edge Index Call Option	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			32,936		32,936	24,666						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2019	07/01/2022	20,559	8,036,223	390.88		239,722		170,155		170,155	(69,567)						003
NYSE Zebra Edge Index Call Option	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		124,697		124,697	32,272						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	09/04/2019	08/23/2022	12,731	3,785,856	297.38		141,163		91,924		91,924	(49,239)						003
JP Morgan Mozaic USD Index Call Option	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		74,909		74,909	38,985						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/25/2017	10/24/2019	147	40,764	276.76	794			2,325		2,325	2,108						003
JP Morgan Mozaic II USD Index Call Option	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			2,169,983		2,169,983	1,106,207						003
JP Morgan Mozaic USD Index Call Option	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		30,221		30,221	15,255						003
JP Morgan Mozaic USD Index Call Option	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			194,934		194,934	131,879						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/13/2019	08/31/2020			292.66		(0)											003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/11/2019	07/08/2022	16,728	4,959,793	296.5		167,060		125,117		125,117	(41,944)						003
JP Morgan Mozaic USD Index Call Option	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		116,053		116,053	(2,755)						003
JP Morgan Mozaic II USD Index Call Option	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			55,538		55,538	34,730						003
JP Morgan Mozaic II USD Index Call Option	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		133,335		133,335	40,058						003
JP Morgan Mozaic USD Index Call Option	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		313,458		313,458	135,311						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/30/2019	07/23/2021	19,401	7,555,843	389.46		179,264		128,754		128,754	(50,510)						003
JP Morgan Mozaic USD Index Call Option	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			40,402		40,402	30,509						003
JP Morgan Mozaic II USD Index Call Option	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		221,980		221,980	52,209						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/24/2019	04/09/2020			408.23		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/02/2019	07/01/2022	64,448	24,884,677	386.12		889,383		650,482		650,482	(238,901)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/11/2018	10/10/2019			275.64	(0)												003
JP Morgan Mozaic USD Index Call Option	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		408,584		408,584	165,983						003
JP Morgan Mozaic USD Index Call Option	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			45,175		45,175	23,186						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Option	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		279,218		279,218	128,511						003
JP Morgan Mozaic II USD Index Call Option	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			125,181		125,181	72,326						003
JP Morgan Mozaic USD Index Call Option	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		7,946		7,946	3,672						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/09/2020	305	115,162	377.47		3,155		2,541		2,541	(614)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/11/2018	10/10/2019			270.86	(0)												003
JP Morgan Mozaic USD Index Call Option	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			19,995		19,995	11,742						003
NYSE Zebra Edge Index Call Option	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		14,086		14,086	6,368						003
JP Morgan Mozaic II USD Index Call Option	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			238,654		238,654	154,123						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/24/2019	05/22/2020			403.63		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			1,715		1,715	1,128						003
NYSE Zebra Edge Index Call Option	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		27,195		27,195	12,308						003
NYSE Zebra Edge Index Call Option	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		158,528		158,528	58,138						003
JP Morgan Mozaic USD Index Call Option	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		264,328		264,328	103,165						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/24/2019	04/03/2020			283.93		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/24/2019	09/23/2021	7,543	2,964,059	392.97		60,493		44,369		44,369	(16,124)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2019	07/21/2021	603	167,456	277.81		5,009		4,001		4,001	(1,008)						003
JP Morgan Mozaic USD Index Call Option	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			221,989		221,989	135,501						003
JP Morgan Mozaic USD Index Call Option	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		228,859		228,859	133,528						003
NYSE Zebra Edge Index Call Option	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		17,972		17,972	8,604						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/19/2019	11/16/2021	31,384	8,667,997	276.19		631,137		568,139		568,139	(62,998)						003
JP Morgan Mozaic II USD Index Call Option	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			188,624		188,624	107,077						003
Morgan Stanley 3D Index Call Option	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

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	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			306,571		306,571	147,894						003
JP Morgan Mozaic II USD Index Call Option	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			506,092		506,092	262,441						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/10/2019	05/08/2020			404.12		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			689,249		689,249	328,809						003
NYSE Zebra Edge Index Call Option	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			19,240		19,240	17,174						003
JP Morgan Mozaic II USD Index Call Option	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		161,596		161,596	11,166						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/23/2018	10/22/2019			377.73	(0)												003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/18/2019	09/16/2020	6,147	1,817,503	295.69		31,244		26,981		26,981	(4,263)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/30/2019	06/29/2021	323	123,778	383.44		3,738		2,861		2,861	(877)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/09/2019	08/02/2022	21,801	6,156,331	282.39		180,293		141,772		141,772	(38,521)						003
JP Morgan Mozaic USD Index Call Option	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			999,117		999,117	738,898						003
NYSE Zebra Edge Index Call Option	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			6,585		6,585	5,793						003
JP Morgan Mozaic II USD Index Call Option	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			243,405		243,405	121,817						003
JP Morgan Mozaic II USD Index Call Option	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			964,907		964,907	479,836						003
NYSE Zebra Edge Index Call Option	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			9,289		9,289	7,707						003
NYSE Zebra Edge Index Call Option	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		2,748		2,748	1,460						003
JP Morgan Mozaic II USD Index Call Option	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			178,603		178,603	93,752						003
JP Morgan Mozaic USD Index Call Option	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			1,445,170		1,445,170	820,426						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/27/2019	06/17/2020			410.06		(0)											003
NYSE Zebra Edge Index Call Option	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		32,671		32,671	11,941						003
JP Morgan Mozaic II USD Index Call Option	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		129,586		129,586	58,803						003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	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		95,127		95,127	5,295						003
JP Morgan Mozaic II USD Index Call Option	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			47,838		47,838	24,594						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/10/2019	05/04/2020			405.13		(0)											003
NYSE Zebra Edge Index Call Option	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		380,191		380,191	158,760						003
JP Morgan Mozaic II USD Index Call Option	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		110,695		110,695	28,776						003
JP Morgan Mozaic II USD Index Call Option	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		182,059		182,059	67,665						003
JP Morgan Mozaic USD Index Call Option	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		30,212		30,212	15,397						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/18/2019	09/15/2021	8,687	3,326,676	382.94		95,472		83,794		83,794	(11,678)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/25/2019	09/24/2020	20,598	7,877,743	382.45		161,901		137,228		137,228	(24,673)						003
JP Morgan Mozaic USD Index Call Option	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			10,398		10,398	7,318						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2019	07/01/2022	35,350	13,728,973	388.37		446,120		325,285		325,285	(120,835)						003
Morgan Stanley 3D Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653	08/02/2019	07/31/2020	955	559,801	585.94		11,732		15,349		15,349	3,617						003
JP Morgan Mozaic II USD Index Call Option	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			226,326		226,326	145,793						003
JP Morgan Mozaic II USD Index Call Option	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			209,118		209,118	121,059						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2019	08/12/2022	28,470	8,077,432	283.72		222,349		172,585		172,585	(49,764)						003
JP Morgan Mozaic II USD Index Call Option	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			319,491		319,491	144,887						003
JP Morgan Mozaic USD Index Call Option	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			1,627,122		1,627,122	1,174,462						003
JP Morgan Mozaic USD Index Call Option	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			7,333		7,333	5,274						003
JP Morgan Mozaic II USD Index Call Option	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		180,984		180,984	60,444						003
NYSE Zebra Edge Index Call Option	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			56,780		56,780	37,470						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/18/2019	05/03/2021	1,777	498,624	280.64		26,901		25,167		25,167	(1,735)						003
JP Morgan Mozaic II USD Index Call Option	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			6,121		6,121	3,026						003

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JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/24/2019	05/22/2020			402.3		(0)											003
NYSE Zebra Edge Index Call Option	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			25,453		25,453	22,621						003
JP Morgan Mozaic II USD Index Call Option	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			19,612		19,612	11,898						003
JP Morgan Mozaic II USD Index Call Option	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		1,144,192		1,144,192	182,315						003
JP Morgan Mozaic USD Index Call Option	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			85,742		85,742	68,510						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/24/2019	09/22/2021	6,777	1,922,864	283.73		47,575		31,515		31,515	(16,060)						003
JP Morgan Mozaic II USD Index Call Option	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		340,858		340,858	70,888						003
JP Morgan Mozaic II USD Index Call Option	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			663,276		663,276	342,155						003
JP Morgan Mozaic USD Index Call Option	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			68,853		68,853	45,321						003
JP Morgan Mozaic II USD Index Call Option	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			7,899		7,899	4,569						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/17/2019	07/12/2022	28,142	7,882,535	280.1		258,342		205,684		205,684	(52,658)						003
NYSE Zebra Edge Index Call Option	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		109,872		109,872	28,827						003
JP Morgan Mozaic II USD Index Call Option	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		258,233		258,233	(9,852)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/02/2019	06/27/2022	46,024	12,832,281	278.82		446,428		358,133		358,133	(88,295)						003
JP Morgan Mozaic II USD Index Call Option	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			205,010		205,010	106,094						003
NYSE Zebra Edge Index Call Option	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		225,268		225,268	66,805						003
NYSE Zebra Edge Index Call Option	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			148,320		148,320	115,087						003
NYSE Zebra Edge Index Call Option	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		682,782		682,782	360,860						003
NYSE Zebra Edge Index Call Option	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			25,117		25,117	19,895						003
JP Morgan Mozaic USD Index Call Option	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			871,074		871,074	511,680						003
JP Morgan Mozaic II USD Index Call Option	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			259,555		259,555	125,322						003

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	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		3,578		3,578	489						003
JP Morgan Mozaic II USD Index Call Option	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			137,469		137,469	65,206						003
JP Morgan Mozaic II USD Index Call Option	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			1,403,137		1,403,137	699,990						003
JP Morgan Mozaic USD Index Call Option	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			504,344		504,344	364,040						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/04/2019	08/09/2022	871	341,568	392.35		10,891		6,949		6,949	(3,942)						003
NYSE Zebra Edge Index Call Option	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		96,944		96,944	25,244						003
JP Morgan Mozaic USD Index Call Option	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			1,391,629		1,391,629	747,820						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/13/2020			417.9		(0)											003
JP Morgan Mozaic USD Index Call Option	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			37,558		37,558	29,508						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/21/2019	08/15/2022	5,841	1,721,668	294.78		67,580		48,540		48,540	(19,040)						003
JP Morgan Mozaic USD Index Call Option	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			67,430		67,430	51,348						003
JP Morgan Mozaic USD Index Call Option	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			85,656		85,656	53,153						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/26/2019	02/26/2020			402.69		(0)											003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2019	07/18/2022	60,637	16,952,286	279.57		613,040		457,904		457,904	(155,136)						003
JP Morgan Mozaic USD Index Call Option	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			86,050		86,050	62,648						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	07/08/2020	784	215,460	274.99		3,526		3,014		3,014	(512)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/18/2019	09/10/2021	5,937	2,304,202	388.12		52,541		44,340		44,340	(8,201)						003
JP Morgan Mozaic USD Index Call Option	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		298,457		298,457	91,505						003
JP Morgan Mozaic II USD Index Call Option	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			349,756		349,756	168,780						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2019	08/21/2020			292.62		(0)											003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/08/2019	07/31/2020			289.21		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		8,441		8,441	2,622						003

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

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JP Morgan Mozaic II USD Index Call Option	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		940,740		940,740	165,718						003
JP Morgan Mozaic USD Index Call Option	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			218		218	168						003
NYSE Zebra Edge Index Call Option	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			396,953		396,953	302,444						003
JP Morgan Mozaic II USD Index Call Option	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			410,381		410,381	197,507						003
JP Morgan Mozaic II USD Index Call Option	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		632,127		632,127	134,767						003
NYSE Zebra Edge Index Call Option	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			356,685		356,685	287,508						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/30/2019	06/30/2021	582	225,769	388.04		5,591		4,067		4,067	(1,524)						003
JP Morgan Mozaic USD Index Call Option	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		309,002		309,002	132,704						003
NYSE Zebra Edge Index Call Option	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			142,553		142,553	100,007						003
JP Morgan Mozaic USD Index Call Option	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			1,690		1,690	1,125						003
JP Morgan Mozaic II USD Index Call Option	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		5,501		5,501	1,464						003
JP Morgan Mozaic II USD Index Call Option	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			427,859		427,859	226,921						003
JP Morgan Mozaic II USD Index Call Option	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			1,892,015		1,892,015	814,381						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/20/2019	06/05/2020			290.46		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		783,219		783,219	199,063						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/18/2019	10/14/2020	2,582	751,187	290.93		19,131		17,404		17,404	(1,728)						003
JP Morgan Mozaic II USD Index Call Option	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			337,194		337,194	191,879						003
JP Morgan Mozaic II USD Index Call Option	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		50,984		50,984	(2,744)						003
NYSE Zebra Edge Index Call Option	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		155,143		155,143	82,686						003
JP Morgan Mozaic II USD Index Call Option	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			2,364,027		2,364,027	1,169,113						003
JP Morgan Mozaic II USD Index Call Option	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			349,149		349,149	174,236						003

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JP Morgan Mozaic II USD Index Call Option	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			2,352,156		2,352,156	1,190,403						003
JP Morgan Mozaic USD Index Call Option	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		7,584		7,584	3,941						003
JP Morgan Mozaic USD Index Call Option	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			681,798		681,798	492,509						003
JP Morgan Mozaic II USD Index Call Option	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			1,270,863		1,270,863	643,876						003
JP Morgan Mozaic USD Index Call Option	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		142,073		142,073	59,296						003
JP Morgan Mozaic USD Index Call Option	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		947,981		947,981	386,237						003
Morgan Stanley 3D Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653	09/05/2019	09/04/2020			615.38		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/27/2019	06/16/2020			400.81		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		67,413		67,413	504						003
JP Morgan Mozaic II USD Index Call Option	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			151,052		151,052	80,302						003
JP Morgan Mozaic II USD Index Call Option	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		84,645		84,645	37,416						003
JP Morgan Mozaic II USD Index Call Option	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		360,338		360,338	83,281						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/13/2019	09/09/2020	19,110	7,283,593	381.14		129,566		132,604		132,604	3,038						003
JP Morgan Mozaic II USD Index Call Option	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			776,047		776,047	376,485						003
JP Morgan Mozaic II USD Index Call Option	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			1,519,052		1,519,052	730,948						003
JP Morgan Mozaic USD Index Call Option	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		243,596		243,596	90,677						003
NYSE Zebra Edge Index Call Option	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			322,115		322,115	252,609						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/06/2020	15,480	5,841,269	377.35		158,357		135,929		135,929	(22,428)						003
JP Morgan Mozaic II USD Index Call Option	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			762,345		762,345	392,340						003
JP Morgan Mozaic II USD Index Call Option	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		5,884		5,884	757						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	01/31/2020	141	41,708	295.82	367			321		321	302						003
JP Morgan Mozaic USD Index Call Option	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			10,826		10,826	7,331						003

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JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/27/2019	06/24/2020			416.55		(0)											003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/24/2019	09/21/2021	8,020	2,268,166	282.83		59,184		39,731		39,731	(19,453)						003
JP Morgan Mozaic USD Index Call Option	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		365,533		365,533	156,663						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/17/2020			292.45		(0)											003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/18/2019	01/24/2020	1,678	485,260	289.26		8,782		9,158		9,158	376						003
JP Morgan Mozaic II USD Index Call Option	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		399,123		399,123	(5,137)						003
JP Morgan Mozaic II USD Index Call Option	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			165,538		165,538	83,738						003
JP Morgan Mozaic USD Index Call Option	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			405,831		405,831	313,191						003
NYSE Zebra Edge Index Call Option	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			4,394		4,394	3,480						003
NYSE Zebra Edge Index Call Option	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			157,642		157,642	122,589						003
JP Morgan Mozaic II USD Index Call Option	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			312,350		312,350	145,913						003
JP Morgan Mozaic USD Index Call Option	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			6,625		6,625	5,018						003
JP Morgan Mozaic II USD Index Call Option	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		79,345		79,345	23,411						003
NYSE Zebra Edge Index Call Option	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			9,798		9,798	7,964						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2020	90	27,689	306.12	323			142		142	130						003
JP Morgan Mozaic II USD Index Call Option	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		7,013		7,013	2,282						003
JP Morgan Mozaic II USD Index Call Option	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		289,884		289,884	83,386						003
JP Morgan Mozaic USD Index Call Option	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		139,742		139,742	58,267						003
JP Morgan Mozaic II USD Index Call Option	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			272,458		272,458	131,440						003
JP Morgan Mozaic II USD Index Call Option	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			101,224		101,224	50,421						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2019	09/07/2021	2,732	1,058,017	387.24		26,011		21,272		21,272	(4,739)						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	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			1,442,669		1,442,669	683,771						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/27/2019	08/15/2022	50,635	14,281,180	282.04		462,807		338,556		338,556	(124,251)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/24/2019	09/20/2022	10,071	2,907,218	288.68		78,451		46,755		46,755	(31,696)						003
JP Morgan Mozaic USD Index Call Option	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		3,436		3,436	1,734						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/26/2019	03/06/2020			403.2		(0)											003
JP Morgan Mozaic USD Index Call Option	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			5,199		5,199	3,421						003
JP Morgan Mozaic II USD Index Call Option	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		358,435		358,435	(12,714)						003
NYSE Zebra Edge Index Call Option	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			74,525		74,525	50,307						003
JP Morgan Mozaic II USD Index Call Option	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			370,739		370,739	176,924						003
JP Morgan Mozaic II USD Index Call Option	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		1,367,091		1,367,091	410,091						003
JP Morgan Mozaic II USD Index Call Option	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			1,461,992		1,461,992	753,706						003
NYSE Zebra Edge Index Call Option	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			1,339,857		1,339,857	1,037,548						003
JP Morgan Mozaic II USD Index Call Option	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		157,061		157,061	69,188						003
JP Morgan Mozaic II USD Index Call Option	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			394,451		394,451	219,662						003
Morgan Stanley 3D Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653	08/02/2019	07/09/2020	873	510,442	584.98		11,536		15,268		15,268	3,732						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/02/2019	07/30/2020	17,015	6,513,061	382.79		118,252		103,356		103,356	(14,896)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/08/2019	07/31/2020	6,724	1,847,899	274.81		35,571		31,940		31,940	(3,631)						003
JP Morgan Mozaic II USD Index Call Option	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		391,260		391,260	(94,724)						003
JP Morgan Mozaic USD Index Call Option	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		1,513,906		1,513,906	628,989						003
JP Morgan Mozaic USD Index Call Option	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			46,382		46,382	37,120						003
JP Morgan Mozaic USD Index Call Option	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			2,637,855		2,637,855	1,909,340						003
JP Morgan Mozaic II USD Index Call Option	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		172,192		172,192	46,045						003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2019	09/03/2021	5,937	1,678,158	282.68		38,172		29,199		29,199	(8,973)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/30/2019	07/16/2021	391	150,401	384.45		4,405		3,344		3,344	(1,061)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/13/2019	09/11/2020			292.37		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			444,481		444,481	220,856						003
JP Morgan Mozaic II USD Index Call Option	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		5,070		5,070	(923)						003
JP Morgan Mozaic II USD Index Call Option	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			598,194		598,194	323,697						003
JP Morgan Mozaic II USD Index Call Option	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			325,080		325,080	156,151						003
JP Morgan Mozaic II USD Index Call Option	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			431,879		431,879	217,227						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/18/2019	08/17/2021	19,830	5,689,905	286.93		240,488		212,142		212,142	(28,347)						003
JP Morgan Mozaic USD Index Call Option	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		588,715		588,715	229,622						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/13/2019	09/04/2020			414.95		(0)											003
NYSE Zebra Edge Index Call Option	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			4,514		4,514	4,126						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2019	08/27/2021	253	98,751	390.77		2,055		1,623		1,623	(432)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/26/2019	03/06/2020			401.14		(0)											003
JP Morgan Mozaic USD Index Call Option	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			20,058		20,058	15,277						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/30/2019	07/06/2021	277	105,575	381.59		3,456		2,701		2,701	(755)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2018	12/27/2019			382.95	(0)												003
JP Morgan Mozaic II USD Index Call Option	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		16,050		16,050	2,468						003
JP Morgan Mozaic II USD Index Call Option	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		41,860		41,860	7,666						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/17/2019	07/09/2021	686	195,452	284.82		3,424		2,699		2,699	(725)						003
JP Morgan Mozaic USD Index Call Option	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			121,045		121,045	75,401						003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	07/09/2020	692	190,062	274.72		3,895		3,456		3,456	(439)						003
JP Morgan Mozaic II USD Index Call Option	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			653,671		653,671	307,271						003
JP Morgan Mozaic II USD Index Call Option	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		26,476		26,476	8,674						003
NYSE Zebra Edge Index Call Option	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		257,982		257,982	102,541						003
JP Morgan Mozaic II USD Index Call Option	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			651,666		651,666	343,380						003
JP Morgan Mozaic II USD Index Call Option	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			28,459		28,459	17,585						003
JP Morgan Mozaic USD Index Call Option	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			1,162,412		1,162,412	669,643						003
JP Morgan Mozaic II USD Index Call Option	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			511,827		511,827	252,701						003
JP Morgan Mozaic II USD Index Call Option	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		825,097		825,097	93,071						003
JP Morgan Mozaic USD Index Call Option	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		91,383		91,383	54,498						003
JP Morgan Mozaic USD Index Call Option	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			1,565,121		1,565,121	888,506						003
NYSE Zebra Edge Index Call Option	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			77,398		77,398	55,981						003
JP Morgan Mozaic USD Index Call Option	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		335,095		335,095	170,635						003
JP Morgan Mozaic II USD Index Call Option	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			12,002		12,002	7,459						003
JP Morgan Mozaic II USD Index Call Option	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		316,096		316,096	111,742						003
NYSE Zebra Edge Index Call Option	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			181,472		181,472	142,486						003
JP Morgan Mozaic II USD Index Call Option	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		181,502		181,502	49,533						003
JP Morgan Mozaic USD Index Call Option	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			14,508		14,508	9,794						003
JP Morgan Mozaic II USD Index Call Option	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			679,740		679,740	338,482						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/21/2019	08/12/2022	3,264	965,993	295.97		35,894		25,473		25,473	(10,421)						003
JP Morgan Mozaic II USD Index Call Option	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			86,784		86,784	47,980						003
JP Morgan Mozaic USD Index Call Option	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			76,143		76,143	44,576						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Option	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			8,395		8,395	5,322						003
JP Morgan Mozaic II USD Index Call Option	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			97,738		97,738	56,218						003
JP Morgan Mozaic II USD Index Call Option	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			688,876		688,876	346,716						003
JP Morgan Mozaic II USD Index Call Option	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		202,626		202,626	56,394						003
NYSE Zebra Edge Index Call Option	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			46,850		46,850	39,696						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/19/2019	10/22/2021	21,359	5,868,498	274.75		448,522		409,756		409,756	(38,767)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/27/2019	06/19/2020			416.53		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2019	08/20/2020			417.86		(0)											003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/24/2019	09/17/2021	6,000	1,676,951	279.47		52,984		37,323		37,323	(15,661)						003
JP Morgan Mozaic II USD Index Call Option	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		43,041		43,041	8,274						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/13/2019	08/31/2020	8,012	2,221,592	277.28		34,772		32,660		32,660	(2,112)						003
NYSE Zebra Edge Index Call Option	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		74,895		74,895	36,850						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/08/2019	08/03/2020	6,050	1,660,802	274.5		34,184		31,104		31,104	(3,080)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/10/2019	05/06/2020			405.49		(0)											003
NYSE Zebra Edge Index Call Option	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			6,826		6,826	5,326						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2020	62	17,830	287.25	465			504		504	440						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/10/2019	04/24/2020			406.3		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			1,052,431		1,052,431	525,825						003
Morgan Stanley 3D Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653	09/05/2019	09/04/2020	907	521,502	574.93	18,305			16,035		16,035	(2,269)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2019	08/21/2020	45,969	17,457,753	379.77		470,266		352,141		352,141	(118,125)						003
NYSE Zebra Edge Index Call Option	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			30,485		30,485	27,401						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Option	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			15,694		15,694	10,979						003
NYSE Zebra Edge Index Call Option	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			112,739		112,739	78,006						003
JP Morgan Mozaic USD Index Call Option	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			23,866		23,866	14,169						003
NYSE Zebra Edge Index Call Option	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			5,483		5,483	3,585						003
JP Morgan Mozaic II USD Index Call Option	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			1,367,251		1,367,251	652,593						003
NYSE Zebra Edge Index Call Option	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			13,623		13,623	11,874						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	06/26/2020	615	232,428	378		6,161		4,952		4,952	(1,209)						003
JP Morgan Mozaic USD Index Call Option	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			26,178		26,178	13,597						003
NYSE Zebra Edge Index Call Option	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			9,989		9,989	7,980						003
JP Morgan Mozaic USD Index Call Option	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			16,104		16,104	10,552						003
JP Morgan Mozaic II USD Index Call Option	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		48,602		48,602	19,809						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/11/2019	07/08/2022	9,346	2,791,835	298.73		84,747		62,026		62,026	(22,721)						003
JP Morgan Mozaic II USD Index Call Option	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			147,731		147,731	86,003						003
JP Morgan Mozaic USD Index Call Option	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			67,671		67,671	46,206						003
JP Morgan Mozaic USD Index Call Option	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			57,268		57,268	29,915						003
JP Morgan Mozaic II USD Index Call Option	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			8,136		8,136	4,393						003
JP Morgan Mozaic II USD Index Call Option	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		186,877		186,877	31,113						003
NYSE Zebra Edge Index Call Option	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		555,311		555,311	287,288						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/24/2019	09/10/2021	4,096	1,159,787	283.14		29,451		19,631		19,631	(9,820)						003
JP Morgan Mozaic II USD Index Call Option	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			161,242		161,242	90,291						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/27/2019	06/05/2020			401.57		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		125,499		125,499	37,213						003

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NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/21/2019	08/10/2021	6,148	1,832,281	298.02		45,836		33,797		33,797	(12,039)						003
JP Morgan Mozaic USD Index Call Option	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		98,743		98,743	40,191						003
JP Morgan Mozaic USD Index Call Option	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			2,704		2,704	1,939						003
NYSE Zebra Edge Index Call Option	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			6,174		6,174	5,559						003
JP Morgan Mozaic II USD Index Call Option	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			1,580,389		1,580,389	719,231						003
JP Morgan Mozaic II USD Index Call Option	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			1,299,064		1,299,064	670,619						003
NYSE Zebra Edge Index Call Option	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			1,193		1,193	1,021						003
JP Morgan Mozaic II USD Index Call Option	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		670,095		670,095	121,467						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/07/2020			289.86		(0)											003
JP Morgan Mozaic USD Index Call Option	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		273,306		273,306	106,672						003
JP Morgan Mozaic II USD Index Call Option	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		83,920		83,920	17,679						003
JP Morgan Mozaic USD Index Call Option	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			4,408		4,408	2,853						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/25/2019	09/16/2020			410.22		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		468,653		468,653	(20,777)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/24/2019	05/14/2020			402.8		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		65,470		65,470	20,359						003
JP Morgan Mozaic II USD Index Call Option	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			163,623		163,623	81,474						003
JP Morgan Mozaic II USD Index Call Option	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		85,380		85,380	25,087						003
JP Morgan Mozaic USD Index Call Option	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			4,002		4,002	2,359						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/20/2019	04/24/2020			283.02		(0)											003
NYSE Zebra Edge Index Call Option	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		405,720		405,720	150,433						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	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		219,034		219,034	13,226						003
JP Morgan Mozaic II USD Index Call Option	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			1,387,389		1,387,389	743,527						003
JP Morgan Mozaic II USD Index Call Option	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			640,602		640,602	299,491						003
JP Morgan Mozaic II USD Index Call Option	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		268,181		268,181	62,427						003
JP Morgan Mozaic II USD Index Call Option	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		87,408		87,408	35,822						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/19/2019	11/18/2021	20,058	5,525,690	275.49		413,730		372,990		372,990	(40,740)						003
JP Morgan Mozaic USD Index Call Option	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			617,949		617,949	408,766						003
JP Morgan Mozaic II USD Index Call Option	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			208,015		208,015	138,712						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/08/2019	03/27/2020			409.97		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/06/2019	08/05/2021	7,037	2,706,995	384.7		63,611		60,415		60,415	(3,196)						003
NYSE Zebra Edge Index Call Option	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			1,820,422		1,820,422	1,401,775						003
JP Morgan Mozaic II USD Index Call Option	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		216,729		216,729	94,273						003
NYSE Zebra Edge Index Call Option	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			6,205		6,205	5,504						003
JP Morgan Mozaic II USD Index Call Option	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			60,985		60,985	33,726						003
JP Morgan Mozaic II USD Index Call Option	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			158,327		158,327	104,372						003
JP Morgan Mozaic USD Index Call Option	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		46,603		46,603	24,065						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2019	07/06/2021	4,964	1,919,617	386.7		48,499		37,479		37,479	(11,020)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	06/26/2020			415.62		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2019	08/21/2020			419.41		(0)											003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/19/2019	09/21/2021	26,411	7,752,632	293.54		248,363		196,582		196,582	(51,782)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/26/2019	03/13/2020			403.51		(0)											003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/20/2019	06/02/2020			288.5		(0)											003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	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			79,271		79,271	48,299						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/30/2019	07/26/2022	16,537	4,688,447	283.51		137,258		100,361		100,361	(36,897)						003
NYSE Zebra Edge Index Call Option	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		51,899		51,899	20,529						003
JP Morgan Mozaic II USD Index Call Option	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			143,470		143,470	77,656						003
NYSE Zebra Edge Index Call Option	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		337,732		337,732	152,256						003
NYSE Zebra Edge Index Call Option	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		25,877		25,877	14,264						003
JP Morgan Mozaic II USD Index Call Option	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			494,324		494,324	267,030						003
JP Morgan Mozaic II USD Index Call Option	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			822,491		822,491	414,509						003
JP Morgan Mozaic USD Index Call Option	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			2,921		2,921	1,523						003
NYSE Zebra Edge Index Call Option	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		49,644		49,644	20,609						003
JP Morgan Mozaic II USD Index Call Option	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			153,671		153,671	89,856						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2019	07/02/2021	7,812	3,012,701	385.64		79,606		62,079		62,079	(17,527)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/24/2019	09/17/2021	15,913	6,176,573	388.14		155,632		119,492		119,492	(36,140)						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	09/04/2019	08/26/2022	8,693	2,603,074	299.44		88,587		57,740		57,740	(30,847)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	07/01/2020	2,372	652,282	274.99		10,816		9,294		9,294	(1,522)						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/11/2019	07/09/2021	3,611	1,073,549	297.27		25,827		20,051		20,051	(5,776)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/17/2020	7,429	2,032,545	273.61		47,023		40,733		40,733	(6,290)						003
JP Morgan Mozaic USD Index Call Option	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			375,072		375,072	232,901						003
JP Morgan Mozaic II USD Index Call Option	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			60,593		60,593	34,910						003
JP Morgan Mozaic II USD Index Call Option	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			2,194		2,194	1,086						003
JP Morgan Mozaic II USD Index Call Option	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			192,616		192,616	98,511						003
JP Morgan Mozaic USD Index Call Option	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			193		193	146						003

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JP Morgan Mozaic II USD Index Call Option	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			46,142		46,142	22,217						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/09/2019	08/05/2022	50,940	19,654,215	385.83		676,994		530,296		530,296	(146,698)						003
JP Morgan Mozaic II USD Index Call Option	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			219,649		219,649	119,582						003
JP Morgan Mozaic USD Index Call Option	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			27,530		27,530	15,283						003
NYSE Zebra Edge Index Call Option	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			688,017		688,017	498,689						003
JP Morgan Mozaic II USD Index Call Option	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			2,479		2,479	1,661						003
JP Morgan Mozaic II USD Index Call Option	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		30,796		30,796	9,687						003
NYSE Zebra Edge Index Call Option	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			83,477		83,477	55,175						003
JP Morgan Mozaic USD Index Call Option	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		473,626		473,626	(7,023)						003
JP Morgan Mozaic II USD Index Call Option	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		74,336		74,336	23,319						003
JP Morgan Mozaic II USD Index Call Option	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			6,770,006		6,770,006	3,531,912						003
JP Morgan Mozaic II USD Index Call Option	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		7,778		7,778	2,552						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/02/2019	07/29/2020	10,772	4,125,145	382.94		74,006		64,680		64,680	(9,326)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2019	07/16/2021	7,441	2,865,864	385.16		81,997		61,369		61,369	(20,628)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/24/2019	04/17/2020			404.38		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		112,001		112,001	40,781						003
JP Morgan Mozaic II USD Index Call Option	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			214,127		214,127	108,320						003
JP Morgan Mozaic II USD Index Call Option	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		487,510		487,510	108,404						003
NYSE Zebra Edge Index Call Option	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			58,444		58,444	42,972						003
JP Morgan Mozaic II USD Index Call Option	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			524,165		524,165	289,456						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/08/2019	04/07/2020			402.58		(0)											003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Option	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			68,219		68,219	51,824						003
JP Morgan Mozaic USD Index Call Option	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			7,585		7,585	5,185						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2019	08/29/2022	29,989	8,571,033	285.81		235,110		162,723		162,723	(72,387)						003
JP Morgan Mozaic USD Index Call Option	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			125,124		125,124	75,597						003
JP Morgan Mozaic II USD Index Call Option	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			604,007		604,007	343,629						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/24/2019	09/16/2022	278	105,279	378.55		4,928		3,881		3,881	(1,047)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/08/2019	07/28/2020			294.32		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/26/2019	02/28/2020			400.63		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			4,785,821		4,785,821	2,518,563						003
JP Morgan Mozaic II USD Index Call Option	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		507,251		507,251	68,260						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/17/2019	07/14/2021	1,137	320,407	281.81		6,845		5,655		5,655	(1,190)						003
JP Morgan Mozaic II USD Index Call Option	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		7,260		7,260	1,871						003
JP Morgan Mozaic II USD Index Call Option	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			2,972,564		2,972,564	1,641,103						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/26/2019	02/21/2020			402.76		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		409,801		409,801	113,831						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	07/01/2020			414.98		(0)											003
JP Morgan Mozaic USD Index Call Option	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			5,139		5,139	3,930						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	06/19/2020			293.32		(0)											003
JP Morgan Mozaic USD Index Call Option	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		150,328		150,328	10,034						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/04/2019	09/02/2022	51,939	20,338,762	391.59		674,687		434,868		434,868	(239,819)						003
JP Morgan Mozaic II USD Index Call Option	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			131,833		131,833	75,269						003
JP Morgan Mozaic II USD Index Call Option	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		134,701		134,701	6,056						003

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JP Morgan Mozaic II USD Index Call Option	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			298,420		298,420	174,031						003
Morgan Stanley 3D Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653	09/05/2019	08/21/2020			612.27		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			156,711		156,711	99,968						003
JP Morgan Mozaic II USD Index Call Option	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			1,791,455		1,791,455	855,576						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/15/2020			417.3		(0)											003
JP Morgan Mozaic USD Index Call Option	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		89,614		89,614	55,947						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/14/2020			289.84		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/18/2019	09/16/2022	36,459	14,126,214	387.45		463,400		364,149		364,149	(99,251)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2017	08/28/2020	160,713	58,350,051	363.07	1,991,233			3,121,320		3,121,320	1,666,185						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/26/2019	06/21/2022	27,655	10,627,563	384.29		362,834		298,837		298,837	(63,997)						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2021	29,858	8,111,735	271.68	374,859			645,334		645,334	448,057						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	05/30/2019	05/07/2021	4,706	1,340,417	284.84		31,580		53,480		53,480	21,900						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/30/2019	07/25/2022	30,306	11,847,016	390.91		370,645		254,570		254,570	(116,075)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/04/2018	11/29/2019			268.46	(0)												003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	04/11/2019	04/01/2021	3,450	968,802	280.8		28,259		47,990		47,990	19,731						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/24/2019	09/16/2022	31,284	12,156,251	388.58		412,946		298,723		298,723	(114,223)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/04/2019	08/29/2022	34,377	13,450,435	391.26		449,998		291,092		291,092	(158,906)						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	04/28/2020	15,899	4,052,494	254.89	402,596			597,214		597,214	381,913						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/21/2019	08/08/2022	7,508	2,223,634	296.16		81,720		57,636		57,636	(24,084)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/31/2018	10/29/2021	2,706	689,315	254.7	27,307			60,599		60,599	32,158						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/19/2019	02/23/2022	18,252	5,055,173	276.97		368,462		326,465		326,465	(41,998)						003

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JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/27/2017	04/24/2020	7,834	2,740,803	349.86	124,326			244,930		244,930	119,415						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/26/2019	04/25/2022	37,254	13,956,225	374.62		505,169		567,475		567,475	62,306						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	04/11/2019	03/28/2022	7,677	2,154,343	280.63		81,687		118,513		118,513	36,826						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/06/2019	07/19/2022	2,109	802,792	380.73		29,710		26,516		26,516	(3,194)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/17/2017	01/10/2020	4,806	1,231,186	256.17	53,252			97,334		97,334	64,408						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/15/2018	10/13/2021	34,703	9,443,500	272.12	163,800			344,536		344,536	216,934						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/29/2019	03/25/2022	39,956	15,150,280	379.17		526,626		505,932		505,932	(20,694)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/06/2019	07/16/2021	373	143,980	385.85		3,149		2,971		2,971	(178)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/18/2017	10/16/2020	50,419	18,464,118	366.21	587,387			867,729		867,729	465,104						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/29/2017	11/27/2020	834	299,084	358.45	13,751			19,809		19,809	9,818						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	04/11/2019	04/04/2022	13,160	3,715,788	282.35		130,451		188,642		188,642	58,192						003
Morgan Stanley 3D Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653	08/02/2019	07/17/2020			629.92		(0)											003
Rainbow Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Wells Fargo & Co.	KB1H1DSPRFMYMCUFXT09.	10/16/2018	10/15/2019	########	55,279,283	2750.79	3,217,254			1,886,621		1,886,621	1,455,799						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/26/2019	03/20/2020			406.07		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2018	02/14/2020	6,410	2,340,141	365.08	55,510			106,259		106,259	63,765						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2019	07/09/2020			291.2		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/07/2019	01/29/2021	3,201	1,182,293	369.38		34,504		50,013		50,013	15,509						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/20/2019	02/18/2022	11,762	3,264,356	277.54		113,299		203,183		203,183	89,885						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/23/2018	10/04/2019	41,531	15,093,608	363.43	137,468			744,754		744,754	513,886						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	10/30/2018	10/29/2021	30,959	10,912,048	352.47	406,489			925,162		925,162	398,542						003
Morgan Stanley 3D Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653	06/21/2019	05/29/2020	933	541,179	579.75		19,267		15,905		15,905	(3,361)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/11/2018	12/10/2021	5,404	1,449,542	268.23	32,695			67,499		67,499	40,658						003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/18/2018	07/17/2020	12,018	4,368,652	363.52	139,164			226,079		226,079	123,339						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/24/2019	01/21/2022	64,525	23,909,045	370.54		771,717		1,102,512		1,102,512	330,795						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/19/2018	06/16/2020	3,355	917,827	273.53	17,147			20,828		20,828	15,340						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/05/2018	02/26/2021	519	146,209	281.61	2,949			2,226		2,226	1,574						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/10/2020	13,532	3,722,617	275.09		77,405		64,996		64,996	(12,409)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/27/2019	06/19/2020	14,564	5,479,758	376.25		136,466		130,338		130,338	(6,128)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/27/2017	04/24/2020	160,598	57,166,461	355.96	2,103,834			4,071,609		4,071,609	2,146,092						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/23/2019	01/22/2020			399.68		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/18/2017	10/17/2019	7,239	2,649,993	366.05	61,318			110,807		110,807	74,078						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/05/2018	02/02/2021	9,935	3,709,020	373.32	111,672			129,952		129,952	69,994						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	06/29/2020			293.99		(0)											003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	6,754	1,764,087	261.21	139,277			207,777		207,777	144,825						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/24/2019	05/15/2020			404.63		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2017	10/02/2020	39,629	14,382,509	362.93	467,225			781,790		781,790	411,026						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2018	06/12/2020	8,542	3,152,844	369.09	82,603			120,193		120,193	69,254						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/20/2019	04/24/2020			283.91		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		3,825		3,825	1,090						003
JP Morgan Mozaic USD Index Call Option	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			1,286		1,286	1,036						003
NYSE Zebra Edge Index Call Option	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		45,800		45,800	19,025						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2019	08/19/2020	14,686	5,590,848	380.69		143,483		105,953		105,953	(37,530)						003
JP Morgan Mozaic II USD Index Call Option	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		2,014		2,014	827						003

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

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JP Morgan Mozaic II USD Index Call Option	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		88,867		88,867	25,635						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/17/2020			292.3		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		13,333		13,333	2,477						003
JP Morgan Mozaic II USD Index Call Option	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		5,075		5,075	1,591						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	06/29/2020			415.74		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		12,353		12,353	3,499						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/27/2019	09/16/2022	917	352,090	383.82		13,668		10,546		10,546	(3,122)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/03/2020	4,957	1,880,593	379.35		45,658		38,250		38,250	(7,408)						003
JP Morgan Mozaic USD Index Call Option	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			14,270		14,270	8,687						003
NYSE Zebra Edge Index Call Option	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		102,837		102,837	37,190						003
JP Morgan Mozaic II USD Index Call Option	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		256,138		256,138	55,540						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/02/2019	07/01/2021	9,387	3,645,074	388.32		87,954		64,705		64,705	(23,249)						003
JP Morgan Mozaic USD Index Call Option	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		32,710		32,710	13,621						003
JP Morgan Mozaic II USD Index Call Option	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		33,629		33,629	5,577						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/24/2019	04/22/2020			403.81		(0)											003
NYSE Zebra Edge Index Call Option	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			45,914		45,914	36,907						003
JP Morgan Mozaic USD Index Call Option	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			2,011,283		2,011,283	1,230,440						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/24/2019	08/27/2021	839	321,185	382.91		9,957		7,990		7,990	(1,967)						003
JP Morgan Mozaic USD Index Call Option	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			272,867		272,867	165,066						003
NYSE Zebra Edge Index Call Option	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			246,446		246,446	192,657						003
JP Morgan Mozaic II USD Index Call Option	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			152,936		152,936	76,843						003
NYSE Zebra Edge Index Call Option	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			12,577		12,577	10,650						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Option	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			37,450		37,450	29,385						003
NYSE Zebra Edge Index Call Option	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		228,183		228,183	82,754						003
NYSE Zebra Edge Index Call Option	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			56,185		56,185	47,756						003
JP Morgan Mozaic II USD Index Call Option	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			601,528		601,528	289,775						003
NYSE Zebra Edge Index Call Option	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			138,741		138,741	86,606						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2019	08/25/2020	6,415	1,766,436	275.34		40,482		30,319		30,319	(10,163)						003
NYSE Zebra Edge Index Call Option	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			21,868		21,868	18,894						003
JP Morgan Mozaic II USD Index Call Option	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		8,776		8,776	(165)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2019	09/09/2022	66,901	25,936,725	387.69		865,695		659,319		659,319	(206,376)						003
NYSE Zebra Edge Index Call Option	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			33,887		33,887	26,264						003
JP Morgan Mozaic II USD Index Call Option	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			1,191,009		1,191,009	673,251						003
JP Morgan Mozaic USD Index Call Option	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			9,071		9,071	5,704						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/02/2019	07/31/2020	24,012	9,178,167	382.24		172,403		151,835		151,835	(20,568)						003
JP Morgan Mozaic II USD Index Call Option	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		327,119		327,119	63,946						003
JP Morgan Mozaic II USD Index Call Option	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			436,356		436,356	204,482						003
JP Morgan Mozaic II USD Index Call Option	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			738,894		738,894	397,947						003
JP Morgan Mozaic USD Index Call Option	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		257,657		257,657	119,305						003
NYSE Zebra Edge Index Call Option	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			161,944		161,944	122,352						003
NYSE Zebra Edge Index Call Option	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			3,436		3,436	2,465						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/21/2019	08/19/2021	4,348	1,680,701	386.52		44,657		34,509		34,509	(10,148)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/22/2020			417.37		(0)											003

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JP Morgan Mozaic II USD Index Call Option	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		11,924		11,924	5,430						003
JP Morgan Mozaic USD Index Call Option	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			110,253		110,253	57,960						003
JP Morgan Mozaic II USD Index Call Option	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			41,929		41,929	21,684						003
JP Morgan Mozaic II USD Index Call Option	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			826,134		826,134	400,844						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/06/2019	07/26/2022	9,253	2,744,972	296.67		82,920		68,719		68,719	(14,201)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/08/2019	08/07/2020			289.57		(0)											003
Rainbow Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Credit Suisse Intl	E58DKGMJYYYJLN8C3868	06/18/2019	06/15/2020	########	54,968,985	2886.98		2,846,844		2,797,000		2,797,000	(49,844)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/25/2019	09/18/2020			412.96		(0)											003
JP Morgan Mozaic USD Index Call Option	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			19,986		19,986	14,277						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/27/2019	08/18/2022	16,549	4,684,429	283.07		144,966		104,545		104,545	(40,421)						003
JP Morgan Mozaic USD Index Call Option	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			91,918		91,918	56,968						003
JP Morgan Mozaic USD Index Call Option	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		636,504		636,504	293,317						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2019	07/19/2022	187	75,831	404.71		1,285		835		835	(450)						003
JP Morgan Mozaic USD Index Call Option	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			40,742		40,742	26,572						003
JP Morgan Mozaic II USD Index Call Option	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			3,158		3,158	1,545						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/02/2019	07/01/2022	15,513	4,332,717	279.3		147,837		117,800		117,800	(30,037)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/13/2019	08/26/2020	493	187,624	380.26		3,513		3,653		3,653	140						003
JP Morgan Mozaic II USD Index Call Option	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			21,357		21,357	10,836						003
Rainbow Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Credit Suisse Intl	E58DKGMJYYYJLN8C3868	07/16/2019	07/15/2020	########	46,225,551	3014.3		1,715,892		895,368		895,368	(820,524)						003
JP Morgan Mozaic USD Index Call Option	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			1,652		1,652	1,315						003
NYSE Zebra Edge Index Call Option	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			20,736		20,736	16,648						003
NYSE Zebra Edge Index Call Option	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			1,107,862		1,107,862	784,391						003

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	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			1,088,944		1,088,944	512,475						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/06/2019	07/09/2021	3,827	1,124,967	293.97		28,201		26,349		26,349	(1,852)						003
JP Morgan Mozaic II USD Index Call Option	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			62,605		62,605	33,754						003
JP Morgan Mozaic II USD Index Call Option	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			68,101		68,101	41,650						003
JP Morgan Mozaic USD Index Call Option	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			3,121,488		3,121,488	1,773,985						003
NYSE Zebra Edge Index Call Option	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			503,301		503,301	366,111						003
JP Morgan Mozaic USD Index Call Option	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		133,631		133,631	3,269						003
JP Morgan Mozaic II USD Index Call Option	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		67,105		67,105	20,155						003
JP Morgan Mozaic II USD Index Call Option	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		890,987		890,987	162,018						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/25/2019	09/22/2020			402.33		(0)											003
NYSE Zebra Edge Index Call Option	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		110,749		110,749	34,214						003
JP Morgan Mozaic II USD Index Call Option	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			337,421		337,421	161,629						003
JP Morgan Mozaic USD Index Call Option	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			141,177		141,177	102,004						003
JP Morgan Mozaic USD Index Call Option	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			347,555		347,555	195,628						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/13/2019	08/28/2020	43,984	16,842,694	382.93		270,940		276,434		276,434	5,494						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/19/2019	01/07/2022	19,586	5,318,053	271.52		467,851		427,216		427,216	(40,635)						003
JP Morgan Mozaic II USD Index Call Option	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			1,104,432		1,104,432	555,716						003
JP Morgan Mozaic II USD Index Call Option	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		2,605		2,605	829						003
JP Morgan Mozaic USD Index Call Option	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		260,720		260,720	108,730						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/18/2019	08/15/2022	218	84,890	389.37		2,560		1,979		1,979	(581)						003
JP Morgan Mozaic USD Index Call Option	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			88,201		88,201	66,593						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	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			150,344		150,344	78,554						003
JP Morgan Mozaic II USD Index Call Option	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		110,820		110,820	35,563						003
JP Morgan Mozaic II USD Index Call Option	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		83,864		83,864	21,439						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/18/2020			291.17		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2019	08/19/2020			417.7		(0)											003
JP Morgan Mozaic USD Index Call Option	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		96,080		96,080	40,918						003
JP Morgan Mozaic II USD Index Call Option	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			1,338,514		1,338,514	712,426						003
JP Morgan Mozaic USD Index Call Option	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			36,104		36,104	25,335						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2019	06/15/2021	1,164	443,328	381.01		14,754		11,499		11,499	(3,255)						003
Morgan Stanley 3D Index Call Option	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		29,138		29,138	(9,724)						003
JP Morgan Mozaic II USD Index Call Option	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			155,871		155,871	75,438						003
JP Morgan Mozaic II USD Index Call Option	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			2,115,621		2,115,621	1,130,712						003
JP Morgan Mozaic II USD Index Call Option	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			360,726		360,726	199,193						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/13/2019	09/11/2020	6,627	1,832,782	276.58		30,880		29,229		29,229	(1,651)						003
JP Morgan Mozaic II USD Index Call Option	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		422,869		422,869	188,235						003
JP Morgan Mozaic USD Index Call Option	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		14,665		14,665	4,655						003
Morgan Stanley 3D Index Call Option	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		3,073		3,073	(644)						003
JP Morgan Mozaic USD Index Call Option	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			45,803		45,803	29,379						003
JP Morgan Mozaic II USD Index Call Option	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		421,364		421,364	68,030						003
JP Morgan Mozaic USD Index Call Option	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			3,290,122		3,290,122	1,786,255						003
JP Morgan Mozaic II USD Index Call Option	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			1,372,419		1,372,419	722,998						003
JP Morgan Mozaic USD Index Call Option	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			6,890		6,890	4,558						003

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JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/02/2019	06/24/2022	22,831	6,393,198	280.02		210,276		165,908		165,908	(44,368)						003
Morgan Stanley 3D Index Call Option	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		17,498		17,498	(4,382)						003
JP Morgan Mozaic II USD Index Call Option	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			1,405,649		1,405,649	664,858						003
JP Morgan Mozaic II USD Index Call Option	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		18,963		18,963	5,172						003
JP Morgan Mozaic II USD Index Call Option	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		223,461		223,461	(19,673)						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2020	93	26,487	284.71	456			994		994	830						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/21/2019	08/05/2022	5,663	1,693,061	298.96		54,594		37,487		37,487	(17,107)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/20/2020	6,395	2,432,295	380.32		57,750		44,534		44,534	(13,216)						003
NYSE Zebra Edge Index Call Option	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		144,920		144,920	44,792						003
JP Morgan Mozaic USD Index Call Option	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			162,194		162,194	83,064						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/17/2019	07/07/2021	2,065	580,837	281.27		12,741		10,611		10,611	(2,130)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/10/2019	04/17/2020			399.05		(0)											003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/18/2019	03/04/2020	2,748	780,088	283.85		24,786		26,557		26,557	1,771						003
JP Morgan Mozaic USD Index Call Option	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		755,414		755,414	310,618						003
NYSE Zebra Edge Index Call Option	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			120,526		120,526	95,997						003
JP Morgan Mozaic II USD Index Call Option	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		967,404		967,404	408,471						003
JP Morgan Mozaic II USD Index Call Option	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			279,100		279,100	145,239						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/17/2019	07/15/2022	54,773	21,262,245	388.19		700,544		512,142		512,142	(188,402)						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/21/2019	07/18/2022	3,992	1,182,990	296.37		42,490		30,078		30,078	(12,412)						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/19/2019	10/28/2021	17,631	4,772,196	270.67		425,667		394,470		394,470	(31,197)						003
JP Morgan Mozaic II USD Index Call Option	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		35,839		35,839	11,676						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	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			3,093		3,093	1,682						003
JP Morgan Mozaic II USD Index Call Option	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		8,897		8,897	2,869						003
NYSE Zebra Edge Index Call Option	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		156,285		156,285	40,123						003
JP Morgan Mozaic USD Index Call Option	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		88,682		88,682	35,516						003
JP Morgan Mozaic USD Index Call Option	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			1,366,702		1,366,702	901,626						003
NYSE Zebra Edge Index Call Option	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			108,140		108,140	62,995						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/24/2019	05/11/2020			404.36		(0)											003
JP Morgan Mozaic USD Index Call Option	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		163,929		163,929	(2,609)						003
JP Morgan Mozaic II USD Index Call Option	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			713,047		713,047	378,535						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/16/2020	11,519	4,390,693	381.17		101,828		76,758		76,758	(25,070)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/20/2019	05/29/2020			287.34		(0)											003
NYSE Zebra Edge Index Call Option	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		5,821		5,821	2,083						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2019	08/27/2021	20,268	5,750,927	283.74		121,610		91,629		91,629	(29,981)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/14/2020	17,100	4,695,155	274.57		100,206		85,744		85,744	(14,462)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/26/2019	03/18/2020			402.42		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			967,284		967,284	493,015						003
JP Morgan Mozaic II USD Index Call Option	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			88,076		88,076	50,717						003
JP Morgan Mozaic II USD Index Call Option	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			259,995		259,995	126,980						003
NYSE Zebra Edge Index Call Option	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		205,627		205,627	90,129						003
JP Morgan Mozaic II USD Index Call Option	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		9,122		9,122	3,731						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/20/2019	05/22/2020			284.62		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		367,345		367,345	20,994						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	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			175,487		175,487	87,008						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/27/2019	08/20/2021	1,467	410,818	280.03		10,783		8,581		8,581	(2,202)						003
JP Morgan Mozaic II USD Index Call Option	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			91,823		91,823	51,058						003
JP Morgan Mozaic II USD Index Call Option	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			285,291		285,291	138,300						003
JP Morgan Mozaic II USD Index Call Option	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			212,753		212,753	101,710						003
JP Morgan Mozaic II USD Index Call Option	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			1,014,634		1,014,634	493,572						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/08/2019	07/24/2020	4,983	1,377,625	276.46		25,464		22,516		22,516	(2,948)						003
JP Morgan Mozaic II USD Index Call Option	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			714,340		714,340	348,086						003
JP Morgan Mozaic II USD Index Call Option	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		7,973		7,973	2,490						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/27/2019	08/25/2021	5,164	1,434,906	277.85		42,916		35,125		35,125	(7,791)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/13/2019	09/03/2020	14,703	5,646,547	384.03		84,250		84,690		84,690	440						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/06/2019	08/02/2022	14,031	4,177,641	297.74		120,483		98,817		98,817	(21,666)						003
JP Morgan Mozaic USD Index Call Option	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		265,337		265,337	(1,597)						003
JP Morgan Mozaic II USD Index Call Option	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			152,006		152,006	79,303						003
JP Morgan Mozaic II USD Index Call Option	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		4,635		4,635	1,296						003
JP Morgan Mozaic II USD Index Call Option	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			431,407		431,407	209,352						003
JP Morgan Mozaic II USD Index Call Option	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		140,695		140,695	28,607						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/13/2019	09/08/2020	822	314,911	383.28		4,626		4,550		4,550	(76)						003
NYSE Zebra Edge Index Call Option	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		45,072		45,072	18,384						003
JP Morgan Mozaic USD Index Call Option	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			3,340		3,340	1,898						003
JP Morgan Mozaic II USD Index Call Option	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			1,744,592		1,744,592	829,826						003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/27/2019	09/26/2022	41,121	16,050,517	390.32		504,971		368,259		368,259	(136,712)						003
NYSE Zebra Edge Index Call Option	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		111,737		111,737	(12,209)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/10/2020			291.23		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/25/2019	09/16/2020	17,698	6,700,557	378.6		165,302		145,113		145,113	(20,189)						003
Rainbow Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	12/18/2018	12/13/2019	########	45,480,420	2599.95	2,105,743			5,605,450		5,605,450	4,040,213						003
JP Morgan Mozaic USD Index Call Option	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		8,063		8,063	4,069						003
JP Morgan Mozaic USD Index Call Option	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			16,521		16,521	9,062						003
NYSE Zebra Edge Index Call Option	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			13,510		13,510	10,634						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2019	07/21/2022	27,951	7,854,672	281.02		266,369		195,019		195,019	(71,350)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/26/2019	02/25/2022	81,392	30,551,170	375.36		1,014,140		1,179,083		1,179,083	164,943						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2018	12/27/2021	405	103,909	256.66	4,745			8,461		8,461	4,539						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/20/2019	06/09/2020			292.4		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/07/2019	04/26/2022	46,845	17,636,081	376.48		554,172		666,634		666,634	112,462						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/23/2018	01/22/2021	14,285	5,434,412	380.43	184,418			128,780		128,780	71,775						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/26/2019	02/25/2021	825	304,339	369.12		9,762		13,182		13,182	3,420						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/04/2018	12/27/2019	10,623	2,988,234	281.29	77,550			10,411		10,411	7,368						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/27/2019	08/26/2022	18,422	5,183,326	281.36		174,460		128,768		128,768	(45,692)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/31/2018	07/30/2021	53,722	19,868,033	369.83	605,448			887,126		887,126	444,711						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/18/2019	07/30/2021	25,921	7,378,367	284.65		344,769		310,761		310,761	(34,008)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/07/2019	04/27/2022	14,457	3,861,542	267.1		127,369		198,543		198,543	71,174						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2019	09/09/2022	898	256,899	286.12		6,994		4,821		4,821	(2,173)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/07/2019	03/05/2021	12,560	4,664,673	371.4		123,964		182,444		182,444	58,480						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/17/2018	01/16/2020	450	130,934	290.7	2,846			2,016		2,016	1,889						003
Morgan Stanley 3D Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653	08/02/2019	07/17/2020	989	580,337	586.75		11,958		15,694		15,694	3,736						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/07/2019	02/05/2021	50	18,958	377.88		378		525		525	147						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/13/2018	11/12/2020	15,228	4,100,665	269.29	42,028			150,995		150,995	102,435						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/11/2020			402.38		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/05/2018	06/04/2021	131,357	48,557,340	369.66	1,577,595			2,137,743		2,137,743	1,086,908						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/10/2019	01/08/2021	8,448	3,119,460	369.26		77,805		131,458		131,458	53,653						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2021	1,555	462,653	297.62	12,904			9,057		9,057	7,519						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2020	19	5,790	302.5	86			44		44	40						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2019	08/21/2020			291.76		(0)											003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	06/30/2020	4,941	1,314,772	266.11	86,594			128,247		128,247	94,791						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2017	10/02/2020	8,976	3,340,302	372.12	77,107			115,394		115,394	64,459						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/30/2018	10/29/2021	123,537	44,258,255	358.26	1,340,373			3,116,998		3,116,998	1,408,727						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/08/2019	04/03/2020			407.29		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			788,551		788,551	396,566						003
JP Morgan Mozaic II USD Index Call Option	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		16,248		16,248	4,380						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/21/2019	08/19/2022	10,927	3,263,008	298.63		107,888		74,177		74,177	(33,711)						003
JP Morgan Mozaic USD Index Call Option	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			69,803		69,803	48,881						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/04/2019	09/03/2021	5,615	2,202,838	392.29		50,931		33,506		33,506	(17,425)						003
JP Morgan Mozaic II USD Index Call Option	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		249,102		249,102	57,288						003
JP Morgan Mozaic II USD Index Call Option	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			751,653		751,653	411,555						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2019	82	22,817	278.22	758			1,175		1,175	1,062						003
JP Morgan Mozaic USD Index Call Option	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			687		687	511						003
JP Morgan Mozaic II USD Index Call Option	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		218,247		218,247	77,219						003
NYSE Zebra Edge Index Call Option	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			225,608		225,608	162,024						003
JP Morgan Mozaic USD Index Call Option	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			12,608		12,608	8,975						003
JP Morgan Mozaic USD Index Call Option	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			247,107		247,107	165,767						003
JP Morgan Mozaic II USD Index Call Option	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		49,474		49,474	15,415						003
JP Morgan Mozaic II USD Index Call Option	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		22,175		22,175	8,966						003
JP Morgan Mozaic USD Index Call Option	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			75,539		75,539	54,281						003
NYSE Zebra Edge Index Call Option	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			33,557		33,557	29,552						003
JP Morgan Mozaic USD Index Call Option	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		647,589		647,589	199,511						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2019	08/26/2020	18,427	7,006,078	380.2		185,379		138,284		138,284	(47,095)						003
JP Morgan Mozaic II USD Index Call Option	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		114,721		114,721	29,881						003
JP Morgan Mozaic II USD Index Call Option	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			494,803		494,803	241,495						003
JP Morgan Mozaic II USD Index Call Option	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		76,923		76,923	(11,481)						003
NYSE Zebra Edge Index Call Option	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		402,340		402,340	123,752						003
NYSE Zebra Edge Index Call Option	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		231,682		231,682	(15,794)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/08/2019	03/30/2020			405.35		(0)											003
JP Morgan Mozaic USD Index Call Option	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			22,006		22,006	16,280						003
NYSE Zebra Edge Index Call Option	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			8,862		8,862	7,163						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/06/2019	07/25/2022	1,009	396,510	392.86		9,669		7,800		7,800	(1,869)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2019	08/12/2022	106,335	41,239,006	387.82		1,315,369		1,026,159		1,026,159	(289,210)						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Option	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			8,524		8,524	7,098						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/13/2020	17,709	6,739,785	380.59		155,129		127,772		127,772	(27,357)						003
NYSE Zebra Edge Index Call Option	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		81,862		81,862	30,513						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/02/2019	06/28/2021	2,921	1,126,834	385.82		30,199		22,910		22,910	(7,289)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/13/2019	09/04/2020	7,315	2,029,573	277.46		32,039		30,054		30,054	(1,985)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/20/2019	05/08/2020			284.78		(0)											003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2020	151	45,596	302.36	685			355		355	323						003
JP Morgan Mozaic II USD Index Call Option	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		775,565		775,565	197,733						003
JP Morgan Mozaic USD Index Call Option	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			4,237		4,237	2,399						003
JP Morgan Mozaic II USD Index Call Option	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		639,994		639,994	154,024						003
JP Morgan Mozaic II USD Index Call Option	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			926,808		926,808	506,037						003
JP Morgan Mozaic USD Index Call Option	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		18,540		18,540	7,898						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2019	07/22/2022	57,115	22,203,954	388.76		749,917		523,840		523,840	(226,077)						003
JP Morgan Mozaic II USD Index Call Option	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		5,275		5,275	2,350						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/21/2019	08/18/2022	3,899	1,533,256	393.2		44,025		30,201		30,201	(13,824)						003
JP Morgan Mozaic II USD Index Call Option	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			116,959		116,959	64,003						003
NYSE Zebra Edge Index Call Option	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		3,509		3,509	1,907						003
JP Morgan Mozaic USD Index Call Option	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			658,285		658,285	428,392						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2019	08/20/2020	20,492	7,801,232	380.7		200,410		147,989		147,989	(52,421)						003
JP Morgan Mozaic II USD Index Call Option	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		177,864		177,864	60,185						003
NYSE Zebra Edge Index Call Option	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		55,812		55,812	16,166						003
JP Morgan Mozaic USD Index Call Option	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			17,285		17,285	12,897						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Option	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			574,470		574,470	388,845						003
JP Morgan Mozaic II USD Index Call Option	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		220,961		220,961	99,432						003
JP Morgan Mozaic II USD Index Call Option	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			182,247		182,247	97,978						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/27/2019	06/26/2020			413.67		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/13/2019	09/08/2020			406.22		(0)											003
JP Morgan Mozaic USD Index Call Option	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		2,201		2,201	809						003
JP Morgan Mozaic II USD Index Call Option	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			767,027		767,027	415,854						003
JP Morgan Mozaic II USD Index Call Option	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			1,934,124		1,934,124	976,086						003
NYSE Zebra Edge Index Call Option	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		21,143		21,143	7,675						003
JP Morgan Mozaic II USD Index Call Option	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		82,585		82,585	22,133						003
NYSE Zebra Edge Index Call Option	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			118,236		118,236	83,638						003
JP Morgan Mozaic USD Index Call Option	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			2,746,154		2,746,154	1,563,056						003
JP Morgan Mozaic II USD Index Call Option	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		590,165		590,165	121,744						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/27/2019	08/26/2021	3,262	909,385	278.82		25,734		20,816		20,816	(4,918)						003
NYSE Zebra Edge Index Call Option	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			154,604		154,604	90,462						003
JP Morgan Mozaic II USD Index Call Option	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			1,025,865		1,025,865	486,421						003
NYSE Zebra Edge Index Call Option	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			35,088		35,088	30,927						003
JP Morgan Mozaic USD Index Call Option	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		291,797		291,797	87,432						003
JP Morgan Mozaic II USD Index Call Option	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			362,082		362,082	198,018						003
NYSE Zebra Edge Index Call Option	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			125,854		125,854	99,870						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/02/2019	06/17/2022	571	217,648	380.89		9,148		7,039		7,039	(2,109)						003

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

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JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/06/2019	08/04/2021	3,924	1,516,140	386.38		32,961		30,945		30,945	(2,016)						003
JP Morgan Mozaic II USD Index Call Option	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			777,765		777,765	399,378						003
JP Morgan Mozaic USD Index Call Option	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		38,568		38,568	19,751						003
JP Morgan Mozaic USD Index Call Option	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			14,351		14,351	8,481						003
NYSE Zebra Edge Index Call Option	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			19,589		19,589	14,880						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/24/2019	04/09/2020			407.5		(0)											003
JP Morgan Mozaic USD Index Call Option	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			114,843		114,843	84,225						003
JP Morgan Mozaic USD Index Call Option	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			16,227		16,227	8,724						003
JP Morgan Mozaic II USD Index Call Option	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		70,564		70,564	11,325						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	07/02/2020	14,565	5,553,256	381.28		124,238		94,054		94,054	(30,184)						003
JP Morgan Mozaic USD Index Call Option	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			45,706		45,706	26,208						003
JP Morgan Mozaic II USD Index Call Option	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			90,321		90,321	49,473						003
JP Morgan Mozaic II USD Index Call Option	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			1,490,884		1,490,884	641,721						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/25/2019	09/15/2020	1,191	448,884	377.02		10,585		9,234		9,234	(1,351)						003
JP Morgan Mozaic II USD Index Call Option	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			557,886		557,886	304,382						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2019	08/24/2020			290.99		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/24/2019	09/17/2021	9,214	3,557,687	386.12		97,760		76,466		76,466	(21,294)						003
JP Morgan Mozaic USD Index Call Option	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			3,588		3,588	2,548						003
JP Morgan Mozaic II USD Index Call Option	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		91,644		91,644	(1,073)						003
JP Morgan Mozaic USD Index Call Option	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		111,010		111,010	61,478						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/17/2019	07/08/2021	1,436	403,925	281.23		8,905		7,409		7,409	(1,496)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/13/2019	09/02/2020	7,607	2,109,375	277.31		32,176		29,977		29,977	(2,199)						003

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JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/09/2019	08/03/2022	32,006	8,980,973	280.6		286,457		230,346		230,346	(56,111)						003
NYSE Zebra Edge Index Call Option	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			9,569		9,569	8,221						003
JP Morgan Mozaic USD Index Call Option	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			199,298		199,298	126,096						003
NYSE Zebra Edge Index Call Option	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			67,497		67,497	48,219						003
JP Morgan Mozaic USD Index Call Option	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			46,653		46,653	37,703						003
JP Morgan Mozaic II USD Index Call Option	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			257,155		257,155	154,812						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/22/2019	01/21/2022	77	21,727	281.08	520			1,155		1,155	635						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	06/26/2020	9,324	2,556,726	274.21	57,063			51,089		51,089	(5,974)						003
JP Morgan Mozaic USD Index Call Option	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			138,825		138,825	72,162						003
JP Morgan Mozaic USD Index Call Option	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			1,578		1,578	946						003
JP Morgan Mozaic USD Index Call Option	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			91,533		91,533	46,643						003
JP Morgan Mozaic USD Index Call Option	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			137,498		137,498	72,398						003
NYSE Zebra Edge Index Call Option	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			43,043		43,043	32,284						003
JP Morgan Mozaic II USD Index Call Option	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			1,339,758		1,339,758	680,297						003
JP Morgan Mozaic II USD Index Call Option	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		463,444		463,444	(17,943)						003
JP Morgan Mozaic II USD Index Call Option	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		21,775		21,775	9,555						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/13/2020			417.47		(0)											003
NYSE Zebra Edge Index Call Option	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			19,757		19,757	15,507						003
JP Morgan Mozaic II USD Index Call Option	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			3,392		3,392	2,039						003
NYSE Zebra Edge Index Call Option	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			91,160		91,160	50,779						003
JP Morgan Mozaic USD Index Call Option	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		65,753		65,753	3,376						003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	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		558,191		558,191	132,016						003
JP Morgan Mozaic II USD Index Call Option	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			43,220		43,220	23,080						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/26/2019	02/21/2020			401.42		(0)											003
NYSE Zebra Edge Index Call Option	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			453,408		453,408	371,220						003
JP Morgan Mozaic II USD Index Call Option	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			603,544		603,544	301,435						003
JP Morgan Mozaic II USD Index Call Option	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			651,438		651,438	295,178						003
JP Morgan Mozaic USD Index Call Option	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		222,912		222,912	97,292						003
NYSE Zebra Edge Index Call Option	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			119,640		119,640	81,531						003
JP Morgan Mozaic II USD Index Call Option	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			1,851,528		1,851,528	927,603						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2019	07/01/2021	434	168,457	387.73		4,058		3,091		3,091	(967)						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	09/04/2019	08/26/2022	14,172	4,205,524	296.74		161,643		108,486		108,486	(53,157)						003
NYSE Zebra Edge Index Call Option	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			262,149		262,149	162,609						003
JP Morgan Mozaic USD Index Call Option	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			192,992		192,992	115,834						003
NYSE Zebra Edge Index Call Option	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			19,373		19,373	15,246						003
JP Morgan Mozaic II USD Index Call Option	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			111,313		111,313	64,070						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/17/2019	07/05/2022	36,402	10,238,895	281.27		316,337		248,070		248,070	(68,267)						003
JP Morgan Mozaic II USD Index Call Option	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		319,050		319,050	(75,203)						003
NYSE Zebra Edge Index Call Option	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			7,873		7,873	6,530						003
NYSE Zebra Edge Index Call Option	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			520,077		520,077	411,403						003
JP Morgan Mozaic II USD Index Call Option	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			2,659,108		2,659,108	1,422,133						003
JP Morgan Mozaic II USD Index Call Option	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			1,083,324		1,083,324	596,055						003
JP Morgan Mozaic USD Index Call Option	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			199,199		199,199	125,372						003

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JP Morgan Mozaic USD Index Call Option	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			8,146		8,146	4,313						003
JP Morgan Mozaic USD Index Call Option	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			20,484		20,484	11,005						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/24/2019	04/20/2020			403.45		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		603,261		603,261	101,294						003
JP Morgan Mozaic USD Index Call Option	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		1,531,510		1,531,510	629,829						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	07/02/2020			418.15		(0)											003
JP Morgan Mozaic USD Index Call Option	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			352,158		352,158	261,744						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/08/2019	03/31/2020			402.75		(0)											003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/30/2019	07/27/2021	8,727	2,422,321	277.58		70,860		59,103		59,103	(11,757)						003
JP Morgan Mozaic USD Index Call Option	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			451,032		451,032	259,781						003
JP Morgan Mozaic USD Index Call Option	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			30,360		30,360	15,605						003
NYSE Zebra Edge Index Call Option	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			55,830		55,830	47,320						003
JP Morgan Mozaic II USD Index Call Option	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		496,994		496,994	184,423						003
NYSE Zebra Edge Index Call Option	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			4,213		4,213	3,611						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/10/2019	06/03/2020			403.3		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		98,961		98,961	26,220						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/17/2019	07/13/2022	24,966	6,997,740	280.29		227,441		180,651		180,651	(46,790)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/26/2019	02/25/2020			403.3		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		2,661		2,661	1,068						003
JP Morgan Mozaic II USD Index Call Option	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			23,461		23,461	11,768						003
JP Morgan Mozaic II USD Index Call Option	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			2,182		2,182	1,413						003

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JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	07/07/2020	723	275,516	381.29		5,499		4,234		4,234	(1,265)						003
JP Morgan Mozaic II USD Index Call Option	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			117,322		117,322	61,730						003
JP Morgan Mozaic II USD Index Call Option	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		9,380		9,380	2,742						003
NYSE Zebra Edge Index Call Option	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			150,058		150,058	110,918						003
JP Morgan Mozaic II USD Index Call Option	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			31,817		31,817	16,298						003
JP Morgan Mozaic II USD Index Call Option	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		110,532		110,532	31,329						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/27/2019	09/17/2021	2,895	1,125,030	388.59		26,925		21,253		21,253	(5,672)						003
NYSE Zebra Edge Index Call Option	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		65,693		65,693	38,315						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2019	07/08/2021	4,445	1,728,478	388.9		39,734		29,917		29,917	(9,817)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/06/2019	07/29/2022	22,422	8,774,444	391.33		226,912		185,504		185,504	(41,408)						003
JP Morgan Mozaic USD Index Call Option	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		136,135		136,135	73,783						003
NYSE Zebra Edge Index Call Option	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		48,756		48,756	(6,509)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2019	06/29/2021	779	300,081	385.06		8,518		6,363		6,363	(2,155)						003
NYSE Zebra Edge Index Call Option	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			91,606		91,606	75,179						003
JP Morgan Mozaic II USD Index Call Option	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		959,083		959,083	240,817						003
JP Morgan Mozaic II USD Index Call Option	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		134,404		134,404	36,162						003
JP Morgan Mozaic USD Index Call Option	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		107,498		107,498	5,722						003
JP Morgan Mozaic II USD Index Call Option	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		167,414		167,414	60,822						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2019	07/02/2021	10,761	4,164,934	387.03		103,631		79,534		79,534	(24,097)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2019	07/20/2022	16,417	4,622,716	281.58		152,679		110,918		110,918	(41,761)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	06/26/2020			413.91		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	07/02/2020	11,618	4,450,262	383.04		89,925		65,672		65,672	(24,253)						003

SCHEDULE DB - PART A - SECTION 1

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JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/08/2019	04/06/2020			407.39		(0)											003
NYSE Zebra Edge Index Call Option	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		76,493		76,493	38,451						003
NYSE Zebra Edge Index Call Option	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			216,843		216,843	172,321						003
JP Morgan Mozaic II USD Index Call Option	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			134,316		134,316	78,257						003
NYSE Zebra Edge Index Call Option	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			221,371		221,371	175,211						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2019	07/22/2022	27,340	7,652,781	279.91		273,128		203,055		203,055	(70,073)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/24/2019	04/21/2020			397.34		(0)											003
JP Morgan Mozaic USD Index Call Option	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			130,771		130,771	73,972						003
NYSE Zebra Edge Index Call Option	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			10,495		10,495	8,862						003
JP Morgan Mozaic USD Index Call Option	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		435,788		435,788	129,241						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2019	08/28/2020			419.2		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			608,757		608,757	329,118						003
JP Morgan Mozaic II USD Index Call Option	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			1,301,645		1,301,645	634,879						003
JP Morgan Mozaic II USD Index Call Option	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			601,159		601,159	307,304						003
NYSE Zebra Edge Index Call Option	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		30,438		30,438	11,571						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/06/2019	08/02/2021	12,034	4,651,428	386.52		100,244		94,060		94,060	(6,184)						003
JP Morgan Mozaic II USD Index Call Option	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			1,067,931		1,067,931	515,349						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2019	06/15/2021	1,321	503,278	380.89		16,041		13,134		13,134	(2,907)						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/19/2019	12/29/2021	19,386	5,235,060	270.05		484,153		445,107		445,107	(39,046)						003
NYSE Zebra Edge Index Call Option	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			460,456		460,456	372,709						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	07/02/2020			288.83		(0)											003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	07/09/2020	12,464	4,748,596	380.98		109,061		83,369		83,369	(25,692)						003
Morgan Stanley 3D Index Call Option	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
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/25/2019	09/18/2020			293.15		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			316,674		316,674	176,251						003
JP Morgan Mozaic II USD Index Call Option	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		10,032		10,032	1,837						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/11/2019	07/01/2022	12,205	3,635,399	297.87		114,365		85,432		85,432	(28,932)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2019	06/17/2022	2,663	1,003,073	376.71		47,157		38,345		38,345	(8,812)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/27/2019	08/25/2021	6,324	2,441,487	386.04		65,205		51,682		51,682	(13,523)						003
NYSE Zebra Edge Index Call Option	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		151,670		151,670	44,883						003
JP Morgan Mozaic II USD Index Call Option	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		28,556		28,556	8,305						003
JP Morgan Mozaic II USD Index Call Option	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			146,881		146,881	78,829						003
NYSE Zebra Edge Index Call Option	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		134,248		134,248	41,587						003
NYSE Zebra Edge Index Call Option	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			179,414		179,414	98,246						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/13/2019	08/26/2020			414.83		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			1,320,603		1,320,603	678,155						003
NYSE Zebra Edge Index Call Option	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		56,503		56,503	(3,787)						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/09/2020	179	51,001	284.76	700			1,861		1,861	1,578						003
JP Morgan Mozaic II USD Index Call Option	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		627,011		627,011	108,123						003
JP Morgan Mozaic II USD Index Call Option	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		263,024		263,024	58,128						003
NYSE Zebra Edge Index Call Option	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			170,043		170,043	125,487						003
NYSE Zebra Edge Index Call Option	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			64,112		64,112	51,858						003
JP Morgan Mozaic II USD Index Call Option	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		101,863		101,863	(657)						003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	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			1,860		1,860	1,025						003
JP Morgan Mozaic II USD Index Call Option	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		78,226		78,226	25,606						003
JP Morgan Mozaic USD Index Call Option	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		198,796		198,796	16,444						003
NYSE Zebra Edge Index Call Option	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		33,439		33,439	17,151						003
JP Morgan Mozaic II USD Index Call Option	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		72,001		72,001	22,273						003
JP Morgan Mozaic II USD Index Call Option	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		578,241		578,241	105,884						003
Rainbow Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Credit Suisse Intl	E58DKGMJYYYJLN8C3868	03/18/2019	03/13/2020	########	36,262,161	2822.48		1,668,059		2,136,048		2,136,048	467,989						003
JP Morgan Mozaic USD Index Call Option	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			938		938	673						003
JP Morgan Mozaic II USD Index Call Option	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			214,679		214,679	113,639						003
NYSE Zebra Edge Index Call Option	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		34,272		34,272	(150)						003
JP Morgan Mozaic USD Index Call Option	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			1,048		1,048	760						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2019	09/09/2022	51,247	19,916,952	388.65		643,656		486,024		486,024	(157,632)						003
JP Morgan Mozaic II USD Index Call Option	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			13,682		13,682	8,528						003
JP Morgan Mozaic II USD Index Call Option	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			224,810		224,810	124,643						003
JP Morgan Mozaic USD Index Call Option	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		5,165		5,165	2,585						003
NYSE Zebra Edge Index Call Option	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		82,280		82,280	24,088						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/08/2019	04/03/2020			407.01		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			1,310,415		1,310,415	672,953						003
Rainbow Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Credit Suisse Intl	E58DKGMJYYYJLN8C3868	03/18/2019	03/13/2020	########	50,834,795	2822.48		2,103,035		2,608,710		2,608,710	505,675						003
JP Morgan Mozaic USD Index Call Option	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			3,430		3,430	2,047						003
JP Morgan Mozaic II USD Index Call Option	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			192,895		192,895	102,236						003

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JP Morgan Mozaic II USD Index Call Option	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			4,731,244		4,731,244	2,735,566						003
JP Morgan Mozaic USD Index Call Option	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			38,510		38,510	28,924						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2019	07/08/2022	72,946	28,290,639	387.83		938,815		689,360		689,360	(249,455)						003
NYSE Zebra Edge Index Call Option	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			33,361		33,361	29,482						003
JP Morgan Mozaic II USD Index Call Option	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			15,137		15,137	7,425						003
JP Morgan Mozaic II USD Index Call Option	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			169,628		169,628	88,653						003
JP Morgan Mozaic II USD Index Call Option	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		184,644		184,644	51,331						003
JP Morgan Mozaic II USD Index Call Option	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		6,989		6,989	853						003
JP Morgan Mozaic USD Index Call Option	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			328,439		328,439	241,817						003
JP Morgan Mozaic II USD Index Call Option	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		176,885		176,885	46,114						003
NYSE Zebra Edge Index Call Option	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			54,916		54,916	45,948						003
JP Morgan Mozaic II USD Index Call Option	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		678,701		678,701	166,832						003
JP Morgan Mozaic USD Index Call Option	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			1,710,081		1,710,081	969,603						003
JP Morgan Mozaic USD Index Call Option	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			405,787		405,787	254,175						003
JP Morgan Mozaic II USD Index Call Option	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		4,663		4,663	201						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/24/2019	03/30/2020			286.85		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/04/2019	08/19/2022	1,122	439,984	392.16		14,215		9,088		9,088	(5,127)						003
JP Morgan Mozaic USD Index Call Option	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			21,549		21,549	14,776						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/08/2019	08/03/2020			290.7		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/21/2019	08/16/2022	41,036	15,876,019	386.88		563,014		412,200		412,200	(150,814)						003
JP Morgan Mozaic II USD Index Call Option	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		208,995		208,995	56,746						003
JP Morgan Mozaic II USD Index Call Option	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		150,437		150,437	40,835						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Option	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		892,500		892,500	469,474						003
JP Morgan Mozaic II USD Index Call Option	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			365,486		365,486	191,641						003
JP Morgan Mozaic II USD Index Call Option	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		53,061		53,061	14,164						003
JP Morgan Mozaic II USD Index Call Option	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			75,122		75,122	36,582						003
JP Morgan Mozaic II USD Index Call Option	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		260,146		260,146	59,715						003
NYSE Zebra Edge Index Call Option	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			11,975		11,975	9,198						003
JP Morgan Mozaic II USD Index Call Option	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		5,075		5,075	937						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/13/2019	09/09/2020			411.83		(0)											003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/13/2019	08/28/2020			292.54		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/24/2019	04/13/2020			404.49		(0)											003
JP Morgan Mozaic USD Index Call Option	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			56,898		56,898	39,029						003
JP Morgan Mozaic II USD Index Call Option	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			8,108		8,108	4,225						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/06/2019	08/03/2021	4,254	1,634,847	384.31		38,966		37,174		37,174	(1,792)						003
JP Morgan Mozaic II USD Index Call Option	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			917,336		917,336	416,119						003
JP Morgan Mozaic USD Index Call Option	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		135,822		135,822	71,415						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/02/2019	06/28/2022	23,570	6,584,914	279.38		223,441		177,916		177,916	(45,525)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/20/2019	05/01/2020			282.6		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		3,121		3,121	299						003
JP Morgan Mozaic II USD Index Call Option	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			740,785		740,785	390,662						003
JP Morgan Mozaic II USD Index Call Option	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			585		585	339						003
JP Morgan Mozaic USD Index Call Option	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		246,817		246,817	75,292						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	06/23/2020			292.44		(0)											003
JP Morgan Mozaic USD Index Call Option	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		1,564,721		1,564,721	642,693						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	06/19/2020			292.18		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		6,642		6,642	1,594						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/13/2019	09/04/2020	25,533	9,770,903	382.68		159,070		161,231		161,231	2,161						003
JP Morgan Mozaic II USD Index Call Option	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		334,325		334,325	78,719						003
JP Morgan Mozaic II USD Index Call Option	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			27,598		27,598	14,286						003
JP Morgan Mozaic II USD Index Call Option	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			145,976		145,976	70,917						003
JP Morgan Mozaic USD Index Call Option	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			2,277,175		2,277,175	1,165,206						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/20/2019	05/11/2020			283.49		(0)											003
NYSE Zebra Edge Index Call Option	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			6,820		6,820	6,048						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/27/2019	03/13/2020			281.61		(0)											003
NYSE Zebra Edge Index Call Option	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			15,768		15,768	13,958						003
JP Morgan Mozaic II USD Index Call Option	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		18,974		18,974	4,751						003
JP Morgan Mozaic II USD Index Call Option	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		269,717		269,717	77,196						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/13/2019	09/11/2020	16,103	6,121,079	380.11		116,911		120,325		120,325	3,414						003
JP Morgan Mozaic II USD Index Call Option	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		4,041		4,041	1,195						003
JP Morgan Mozaic II USD Index Call Option	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			695,123		695,123	373,669						003
JP Morgan Mozaic USD Index Call Option	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		120,439		120,439	65,778						003
JP Morgan Mozaic USD Index Call Option	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			84,804		84,804	56,360						003
JP Morgan Mozaic USD Index Call Option	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			7,561		7,561	4,785						003
JP Morgan Mozaic II USD Index Call Option	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		6,756		6,756	2,027						003

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JP Morgan Mozaic II USD Index Call Option	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		7,013		7,013	1,731						003
JP Morgan Mozaic II USD Index Call Option	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			3,373,789		3,373,789	1,524,011						003
JP Morgan Mozaic II USD Index Call Option	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		460,805		460,805	35,098						003
NYSE Zebra Edge Index Call Option	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		226,909		226,909	66,527						003
NYSE Zebra Edge Index Call Option	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		76,020		76,020	(8,969)						003
JP Morgan Mozaic II USD Index Call Option	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			131,342		131,342	69,636						003
JP Morgan Mozaic USD Index Call Option	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			2,751,861		2,751,861	1,438,679						003
JP Morgan Mozaic II USD Index Call Option	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		37,533		37,533	11,781						003
NYSE Zebra Edge Index Call Option	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		9,180		9,180	4,431						003
JP Morgan Mozaic II USD Index Call Option	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		240,053		240,053	106,449						003
JP Morgan Mozaic II USD Index Call Option	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			1,231,210		1,231,210	613,795						003
JP Morgan Mozaic USD Index Call Option	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		47,799		47,799	25,806						003
JP Morgan Mozaic II USD Index Call Option	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		131,161		131,161	35,498						003
JP Morgan Mozaic II USD Index Call Option	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		1,815		1,815	734						003
NYSE Zebra Edge Index Call Option	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			3,588		3,588	2,755						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2019	09/03/2021	5,001	1,950,966	390.08		42,162		33,550		33,550	(8,612)						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/21/2019	08/06/2021	2,870	853,938	297.5		21,925		16,204		16,204	(5,721)						003
JP Morgan Mozaic II USD Index Call Option	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			225,417		225,417	127,181						003
JP Morgan Mozaic II USD Index Call Option	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			28,380		28,380	17,275						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/10/2019	05/28/2020			403.96		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		235,037		235,037	59,486						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Option	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		12,759		12,759	6,706						003
JP Morgan Mozaic USD Index Call Option	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			854		854	482						003
JP Morgan Mozaic II USD Index Call Option	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			30,412		30,412	19,827						003
JP Morgan Mozaic USD Index Call Option	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		291,724		291,724	88,889						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/26/2019	03/23/2020			408.65		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		40,684		40,684	1,193						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/25/2019	09/15/2020			398.56		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/04/2019	08/30/2022	19,366	7,559,673	390.36		260,665		170,314		170,314	(90,351)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/20/2019	05/29/2020			288.48		(0)											003
JP Morgan Mozaic USD Index Call Option	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			46,416		46,416	24,295						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/11/2020	405	153,822	379.6		3,303		2,741		2,741	(562)						003
JP Morgan Mozaic II USD Index Call Option	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			2,201,065		2,201,065	1,108,785						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/18/2019	06/23/2021	5,492	1,545,263	281.36		82,703		76,489		76,489	(6,215)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/24/2019	05/19/2020			396.87		(0)											003
NYSE Zebra Edge Index Call Option	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			51,894		51,894	41,145						003
JP Morgan Mozaic II USD Index Call Option	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		4,073		4,073	1,096						003
JP Morgan Mozaic II USD Index Call Option	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			283,331		283,331	166,976						003
JP Morgan Mozaic II USD Index Call Option	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			80,396		80,396	51,724						003
JP Morgan Mozaic II USD Index Call Option	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			88,202		88,202	49,184						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2019	07/05/2022	32,258	12,516,240	388		411,939		302,192		302,192	(109,747)						003
JP Morgan Mozaic II USD Index Call Option	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			617,678		617,678	311,942						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/20/2019	06/12/2020			291.25		(0)											003

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

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JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2019	08/14/2020			418.22		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			1,514,892		1,514,892	755,706						003
JP Morgan Mozaic II USD Index Call Option	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		909,084		909,084	181,723						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/08/2019	07/24/2020	4,812	1,325,516	275.46		24,878		22,224		22,224	(2,654)						003
JP Morgan Mozaic II USD Index Call Option	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		350,344		350,344	(7,921)						003
JP Morgan Mozaic II USD Index Call Option	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			1,214,914		1,214,914	656,953						003
JP Morgan Mozaic II USD Index Call Option	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			73,196		73,196	39,993						003
JP Morgan Mozaic USD Index Call Option	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		610,290		610,290	263,474						003
NYSE Zebra Edge Index Call Option	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		163,774		163,774	50,924						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/13/2019	09/04/2020	7,596	2,108,090	277.53		33,346		31,318		31,318	(2,028)						003
JP Morgan Mozaic II USD Index Call Option	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			2,353,898		2,353,898	1,202,295						003
JP Morgan Mozaic II USD Index Call Option	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			792		792	476						003
NYSE Zebra Edge Index Call Option	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		25,884		25,884	9,448						003
JP Morgan Mozaic II USD Index Call Option	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			142,591		142,591	82,459						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/30/2019	07/27/2022	23,662	6,665,684	281.71		212,480		159,359		159,359	(53,121)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/30/2019	07/22/2022	705	277,709	393.98		7,817		5,177		5,177	(2,640)						003
JP Morgan Mozaic USD Index Call Option	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		218,850		218,850	(7,367)						003
JP Morgan Mozaic USD Index Call Option	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			1,184,349		1,184,349	781,644						003
JP Morgan Mozaic USD Index Call Option	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		111,835		111,835	62,314						003
JP Morgan Mozaic USD Index Call Option	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		247,469		247,469	74,084						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	09/18/2019	09/06/2022	9,804	2,960,650	301.97		84,676		56,858		56,858	(27,818)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/14/2020	11,202	3,076,026	274.59		62,621		52,956		52,956	(9,665)						003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/06/2019	07/29/2022	30,722	11,957,376	389.21		333,336		277,768		277,768	(55,568)						003
JP Morgan Mozaic USD Index Call Option	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			1,066,358		1,066,358	573,157						003
JP Morgan Mozaic USD Index Call Option	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			47,172		47,172	27,920						003
JP Morgan Mozaic II USD Index Call Option	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			7,977		7,977	4,261						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/13/2019	08/28/2020	11,918	3,303,675	277.21		51,842		48,670		48,670	(3,172)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/18/2019	09/13/2021	9,453	3,659,575	387.13		87,347		74,395		74,395	(12,952)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/07/2020	4,713	1,294,510	274.64		27,291		23,377		23,377	(3,914)						003
JP Morgan Mozaic USD Index Call Option	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		122,588		122,588	(1,724)						003
JP Morgan Mozaic USD Index Call Option	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			355,542		355,542	196,300						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/19/2019	07/18/2022	9,486	2,820,214	297.31		93,173		68,033		68,033	(25,140)						003
Rainbow Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Bank of America Corp	B4TYDEB6GKMZO031MB27	10/16/2018	10/15/2019	########	38,717,947	2750.79	2,446,974			1,521,396		1,521,396	1,197,076						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/02/2019	06/29/2022	30,510	8,588,881	281.51		263,912		204,333		204,333	(59,579)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/27/2019	03/03/2020			278.6		(0)											003
JP Morgan Mozaic USD Index Call Option	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		195,432		195,432	107,244						003
JP Morgan Mozaic II USD Index Call Option	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			863,413		863,413	371,671						003
JP Morgan Mozaic II USD Index Call Option	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			13,357		13,357	7,278						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/02/2019	06/17/2021	531	200,901	378.33		7,286		5,970		5,970	(1,316)						003
JP Morgan Mozaic USD Index Call Option	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			66,689		66,689	50,301						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/01/2018	05/29/2020	93	25,388	274.41	881			1,680		1,680	1,375						003
JP Morgan Mozaic II USD Index Call Option	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		4,372		4,372	1,302						003
JP Morgan Mozaic USD Index Call Option	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			197,182		197,182	123,778						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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JP Morgan Mozaic II USD Index Call Option	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		58,514		58,514	13,230						003
NYSE Zebra Edge Index Call Option	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			449,132		449,132	264,531						003
JP Morgan Mozaic II USD Index Call Option	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		943,680		943,680	(41,634)						003
JP Morgan Mozaic II USD Index Call Option	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			66,118		66,118	37,562						003
JP Morgan Mozaic II USD Index Call Option	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			179,364		179,364	97,475						003
JP Morgan Mozaic II USD Index Call Option	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			129,235		129,235	85,315						003
JP Morgan Mozaic II USD Index Call Option	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			38,831		38,831	23,960						003
JP Morgan Mozaic II USD Index Call Option	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			2,044,697		2,044,697	1,045,462						003
JP Morgan Mozaic USD Index Call Option	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			71,339		71,339	50,709						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	06/24/2020			414.5		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			670,627		670,627	319,394						003
JP Morgan Mozaic USD Index Call Option	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			20,377		20,377	14,749						003
JP Morgan Mozaic II USD Index Call Option	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			39,257		39,257	21,093						003
JP Morgan Mozaic II USD Index Call Option	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			255,697		255,697	124,577						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2020	159	45,493	286.21	708			1,546		1,546	1,303						003
NYSE Zebra Edge Index Call Option	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			246,881		246,881	182,688						003
JP Morgan Mozaic USD Index Call Option	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			12,846		12,846	9,348						003
JP Morgan Mozaic II USD Index Call Option	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		44,831		44,831	13,263						003
JP Morgan Mozaic II USD Index Call Option	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			206,594		206,594	96,308						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/02/2019	06/29/2021	7,297	2,797,996	383.44		83,041		64,679		64,679	(18,362)						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/06/2019	08/05/2022	9,836	2,902,702	295.11		95,068		79,830		79,830	(15,238)						003
JP Morgan Mozaic USD Index Call Option	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			185,492		185,492	105,357						003

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JP Morgan Mozaic USD Index Call Option	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			327,968		327,968	244,410						003
JP Morgan Mozaic II USD Index Call Option	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			27,389		27,389	16,966						003
NYSE Zebra Edge Index Call Option	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		22,958		22,958	10,920						003
JP Morgan Mozaic II USD Index Call Option	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		927		927	295						003
JP Morgan Mozaic USD Index Call Option	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			10,875		10,875	6,244						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2019	08/12/2021	5,177	1,993,792	385.16		50,885		43,700		43,700	(7,185)						003
JP Morgan Mozaic USD Index Call Option	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			107,775		107,775	80,358						003
JP Morgan Mozaic II USD Index Call Option	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			1,432,207		1,432,207	764,722						003
NYSE Zebra Edge Index Call Option	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		164,353		164,353	(7,536)						003
NYSE Zebra Edge Index Call Option	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			216,379		216,379	144,148						003
JP Morgan Mozaic II USD Index Call Option	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			4,911,329		4,911,329	2,559,807						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/18/2019	04/23/2021	13,036	3,719,783	285.35		157,849		143,368		143,368	(14,481)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/05/2020	14,889	5,606,869	376.58		157,971		136,906		136,906	(21,065)						003
NYSE Zebra Edge Index Call Option	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			43,220		43,220	36,143						003
JP Morgan Mozaic USD Index Call Option	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			683,432		683,432	368,794						003
NYSE Zebra Edge Index Call Option	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			8,890		8,890	8,227						003
JP Morgan Mozaic USD Index Call Option	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		1,815,612		1,815,612	743,234						003
JP Morgan Mozaic USD Index Call Option	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			35,703		35,703	21,477						003
JP Morgan Mozaic II USD Index Call Option	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			782,079		782,079	365,113						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/23/2019	01/22/2020			390.63		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/30/2019	07/27/2021	7,207	2,809,834	389.9		65,580		46,913		46,913	(18,667)						003

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JP Morgan Mozaic II USD Index Call Option	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			716,722		716,722	324,638						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/20/2019	05/01/2020			280.76		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			1,014,765		1,014,765	565,827						003
JP Morgan Mozaic USD Index Call Option	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			166,005		166,005	96,893						003
Rainbow Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30	05/16/2019	05/15/2020	########	48,686,292	2850.96		2,535,339		2,799,971		2,799,971	264,632						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/08/2019	07/27/2020	9,831	2,713,245	275.98		51,909		46,350		46,350	(5,559)						003
JP Morgan Mozaic USD Index Call Option	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			82,623		82,623	44,596						003
NYSE Zebra Edge Index Call Option	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		202,277		202,277	74,463						003
NYSE Zebra Edge Index Call Option	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		14,371		14,371	5,285						003
NYSE Zebra Edge Index Call Option	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			9,559		9,559	7,024						003
JP Morgan Mozaic USD Index Call Option	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		8,669		8,669	4,556						003
JP Morgan Mozaic USD Index Call Option	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			30,309		30,309	21,156						003
JP Morgan Mozaic II USD Index Call Option	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			192,200		192,200	107,611						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/10/2020			289.07		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2019	09/10/2021	11,978	4,632,561	386.76		116,664		95,754		95,754	(20,910)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/13/2019	08/31/2020			419.02		(0)											003
NYSE Zebra Edge Index Call Option	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			64,508		64,508	53,247						003
JP Morgan Mozaic USD Index Call Option	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			197,019		197,019	142,139						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/13/2019	09/04/2020	8,330	3,191,392	383.1		51,316		52,157		52,157	841						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2020	92	26,550	288.87	889			714		714	620						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/19/2019	11/10/2021	18,790	5,171,574	275.23		390,307		352,797		352,797	(37,511)						003
JP Morgan Mozaic USD Index Call Option	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			1,162,182		1,162,182	613,094						003

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JP Morgan Mozaic USD Index Call Option	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			2,379,242		2,379,242	1,351,291						003
JP Morgan Mozaic II USD Index Call Option	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			157,308		157,308	75,739						003
JP Morgan Mozaic II USD Index Call Option	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			4,076		4,076	2,137						003
JP Morgan Mozaic II USD Index Call Option	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		655,400		655,400	105,921						003
JP Morgan Mozaic II USD Index Call Option	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		283,905		283,905	65,710						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/24/2019	04/09/2020			404.43		(0)											003
JP Morgan Mozaic USD Index Call Option	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			178,170		178,170	117,390						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/02/2019	06/29/2021	604	169,928	281.37		3,726		3,055		3,055	(671)						003
JP Morgan Mozaic II USD Index Call Option	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			75,238		75,238	43,244						003
JP Morgan Mozaic II USD Index Call Option	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			230,618		230,618	111,759						003
JP Morgan Mozaic II USD Index Call Option	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		102,140		102,140	30,200						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/02/2019	06/22/2022	18,241	5,075,058	278.22		180,952		146,305		146,305	(34,647)						003
JP Morgan Mozaic USD Index Call Option	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			595,003		595,003	305,275						003
JP Morgan Mozaic USD Index Call Option	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			36,058		36,058	23,653						003
JP Morgan Mozaic II USD Index Call Option	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			2,015,236		2,015,236	944,281						003
JP Morgan Mozaic II USD Index Call Option	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			1,826		1,826	829						003
Morgan Stanley 3D Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653	05/21/2019	04/29/2020			639.44		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/16/2017	08/14/2020	3,998	1,425,601	356.55	61,814			100,174		100,174	50,643						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2019	07/22/2021	1,969	551,978	280.32		14,276		10,995		10,995	(3,281)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/16/2017	08/14/2020	54,994	20,084,847	365.22	645,078			966,759		966,759	527,836						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/27/2019	08/24/2021	5,992	1,695,055	282.9		37,448		28,715		28,715	(8,733)						003

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JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/26/2019	03/19/2020	18,252	6,727,540	368.6		194,380		246,528		246,528	52,148						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2019	08/05/2022	436	165,189	379.04		7,008		5,877		5,877	(1,131)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/23/2019	04/15/2021	6,055	2,248,774	371.39		63,699		89,740		89,740	26,041						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/21/2019	02/04/2020	49,167	18,027,884	366.67		398,740		694,853		694,853	296,113						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/10/2019	01/07/2022	30,210	10,995,355	363.96		443,186		644,527		644,527	201,341						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/27/2019	06/23/2020	535	202,006	377.25		4,396		4,152		4,152	(244)						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/19/2019	08/27/2021	19,841	5,765,066	290.57		211,435		173,454		173,454	(37,980)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/20/2019	02/28/2022	656	247,634	377.56		7,484		8,744		8,744	1,260						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	05/06/2019	04/23/2021	1,563	437,829	280.2		14,437		22,572		22,572	8,135						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/06/2017	11/29/2019	2,971	836,724	281.6	12,004			1,690		1,690	1,031						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/31/2018	10/29/2021	198,369	50,526,497	254.71	1,999,557			4,440,064		4,440,064	2,356,476						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/17/2017	01/10/2020	120,204	31,441,768	261.57	1,048,179			1,793,582		1,793,582	1,291,930						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	06/26/2020			293.6		(0)											003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/17/2018	01/16/2020	876	244,451	279.21	10,169			11,842		11,842	10,574						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/14/2017	11/13/2019	5,936	2,202,631	371.04	40,071			62,129		62,129	41,094						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/07/2019	04/26/2021	6,613	2,472,650	373.89		62,893		88,298		88,298	25,405						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/16/2017	08/14/2020	40,063	14,601,394	364.46	481,959			728,985		728,985	395,751						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/20/2019	06/19/2020	9,532	2,586,498	271.36		66,721		65,947		65,947	(774)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2019	03/28/2022	71,275	19,204,382	269.44		543,117		868,585		868,585	325,468						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/13/2018	08/10/2021	12,659	4,760,473	376.05	122,794			162,699		162,699	84,206						003
NYSE Zebra Edge Index Call Option	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		59,560		59,560	32,119						003
JP Morgan Mozaic II USD Index Call Option	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		41,430		41,430	9,367						003

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JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/24/2019	09/16/2022	20,976	6,071,419	289.45		157,528		92,590		92,590	(64,938)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2019	08/25/2020			402.95		(0)											003
JP Morgan Mozaic USD Index Call Option	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			1,357,619		1,357,619	732,039						003
JP Morgan Mozaic II USD Index Call Option	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			1,101,201		1,101,201	586,144						003
JP Morgan Mozaic II USD Index Call Option	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			115,963		115,963	65,370						003
JP Morgan Mozaic II USD Index Call Option	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		7,603		7,603	1,320						003
NYSE Zebra Edge Index Call Option	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			44,248		44,248	30,550						003
NYSE Zebra Edge Index Call Option	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		24,275		24,275	12,615						003
JP Morgan Mozaic II USD Index Call Option	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			832,360		832,360	450,593						003
JP Morgan Mozaic II USD Index Call Option	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			113,804		113,804	64,439						003
JP Morgan Mozaic II USD Index Call Option	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		897,560		897,560	507,912						003
JP Morgan Mozaic USD Index Call Option	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			82,755		82,755	57,445						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/13/2019	09/04/2020			419.03		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/09/2019	08/05/2022	720	276,312	383.9		10,141		8,082		8,082	(2,059)						003
JP Morgan Mozaic USD Index Call Option	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		4,352		4,352	1,737						003
JP Morgan Mozaic II USD Index Call Option	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			1,639,595		1,639,595	873,698						003
JP Morgan Mozaic II USD Index Call Option	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			217,463		217,463	123,558						003
JP Morgan Mozaic II USD Index Call Option	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			93,623		93,623	47,279						003
JP Morgan Mozaic II USD Index Call Option	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			2,257		2,257	1,364						003
JP Morgan Mozaic II USD Index Call Option	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		23,846		23,846	5,422						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	07/02/2020	6,988	1,926,721	275.7		35,571		30,718		30,718	(4,853)						003

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JP Morgan Mozaic II USD Index Call Option	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		72,246		72,246	3,178						003
JP Morgan Mozaic II USD Index Call Option	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			34,825		34,825	19,063						003
NYSE Zebra Edge Index Call Option	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			29,630		29,630	21,401						003
JP Morgan Mozaic II USD Index Call Option	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		137,660		137,660	17,569						003
JP Morgan Mozaic II USD Index Call Option	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			1,686		1,686	820						003
NYSE Zebra Edge Index Call Option	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			173,640		173,640	115,842						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/17/2019	06/18/2021	1,083	417,937	385.8		10,844		8,426		8,426	(2,418)						003
NYSE Zebra Edge Index Call Option	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		14,268		14,268	6,417						003
NYSE Zebra Edge Index Call Option	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			18,537		18,537	10,779						003
JP Morgan Mozaic II USD Index Call Option	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			1,503,615		1,503,615	804,018						003
JP Morgan Mozaic II USD Index Call Option	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		53,923		53,923	9,547						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/13/2019	09/11/2020			416.12		(0)											003
NYSE Zebra Edge Index Call Option	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		71,403		71,403	22,002						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/02/2019	05/28/2021	397	149,792	377.29		5,602		4,624		4,624	(978)						003
JP Morgan Mozaic II USD Index Call Option	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		111,199		111,199	32,019						003
JP Morgan Mozaic II USD Index Call Option	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			20,951		20,951	11,055						003
JP Morgan Mozaic USD Index Call Option	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			42,175		42,175	26,538						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/11/2019	07/01/2022	6,157	1,802,966	292.81		71,444		55,927		55,927	(15,518)						003
Rainbow Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30	02/19/2019	02/14/2020	########	67,758,287	2775.6		2,918,214		4,525,250		4,525,250	1,607,036						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/16/2020			417.88		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			1,437,108		1,437,108	682,469						003
JP Morgan Mozaic USD Index Call Option	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		11,722		11,722	4,687						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/24/2019	04/16/2020			403.9		(0)											003
NYSE Zebra Edge Index Call Option	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			14,401		14,401	11,758						003
JP Morgan Mozaic USD Index Call Option	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			30,857		30,857	22,356						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/20/2019	06/16/2020			288.74		(0)											003
NYSE Zebra Edge Index Call Option	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		21,010		21,010	(796)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/24/2019	09/22/2022	17,220	4,961,475	288.12		137,761		82,832		82,832	(54,929)						003
JP Morgan Mozaic USD Index Call Option	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			78,398		78,398	62,423						003
JP Morgan Mozaic USD Index Call Option	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			101,664		101,664	64,780						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	09/18/2019	09/09/2022	10,376	3,112,922	300.01		97,882		66,920		66,920	(30,961)						003
JP Morgan Mozaic II USD Index Call Option	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		150,613		150,613	67,131						003
JP Morgan Mozaic II USD Index Call Option	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			620,246		620,246	311,016						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/24/2019	09/17/2021	3,138	885,364	282.15		23,974		16,246		16,246	(7,728)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/27/2019	08/17/2022	7,831	2,214,111	282.74		69,538		50,384		50,384	(19,154)						003
JP Morgan Mozaic USD Index Call Option	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			3,288		3,288	2,107						003
JP Morgan Mozaic USD Index Call Option	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			224,047		224,047	135,356						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2019	08/24/2020	10,258	3,892,322	379.43		106,995		80,705		80,705	(26,290)						003
JP Morgan Mozaic II USD Index Call Option	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			50,546		50,546	28,416						003
JP Morgan Mozaic USD Index Call Option	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		131,437		131,437	77,698						003
JP Morgan Mozaic II USD Index Call Option	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			571,176		571,176	271,715						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/20/2019	05/01/2020			282.54		(0)											003
JP Morgan Mozaic USD Index Call Option	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			28,243		28,243	14,766						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	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		166,224		166,224	44,347						003
JP Morgan Mozaic USD Index Call Option	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			185,785		185,785	123,878						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/17/2019	07/02/2021	2,338	658,169	281.49		14,216		11,759		11,759	(2,457)						003
JP Morgan Mozaic II USD Index Call Option	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		286,926		286,926	63,712						003
JP Morgan Mozaic II USD Index Call Option	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			132,163		132,163	69,193						003
JP Morgan Mozaic II USD Index Call Option	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		126,847		126,847	(16,336)						003
JP Morgan Mozaic II USD Index Call Option	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			247,499		247,499	120,467						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/17/2020	5,793	2,201,731	380.04		51,793		43,081		43,081	(8,712)						003
JP Morgan Mozaic II USD Index Call Option	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		661,904		661,904	206,697						003
NYSE Zebra Edge Index Call Option	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			6,647		6,647	5,988						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/10/2020	6,828	1,876,244	274.79		38,236		32,516		32,516	(5,720)						003
JP Morgan Mozaic II USD Index Call Option	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			2,876,782		2,876,782	1,485,237						003
JP Morgan Mozaic II USD Index Call Option	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			84,281		84,281	41,844						003
NYSE Zebra Edge Index Call Option	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			154,731		154,731	124,858						003
NYSE Zebra Edge Index Call Option	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			33,883		33,883	28,259						003
JP Morgan Mozaic USD Index Call Option	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			24,802		24,802	14,461						003
JP Morgan Mozaic II USD Index Call Option	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			62,869		62,869	39,283						003
JP Morgan Mozaic II USD Index Call Option	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			1,164,327		1,164,327	650,420						003
JP Morgan Mozaic USD Index Call Option	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		309,120		309,120	127,066						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	06/30/2020			292.46		(0)											003
NYSE Zebra Edge Index Call Option	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			14,655		14,655	13,756						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	04/30/2018	04/27/2020	85	24,383	285.52	419			753		753	673						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	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			858,121		858,121	410,888						003
JP Morgan Mozaic II USD Index Call Option	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			111,389		111,389	62,344						003
NYSE Zebra Edge Index Call Option	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		14,570		14,570	6,870						003
JP Morgan Mozaic II USD Index Call Option	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			247,273		247,273	127,567						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/21/2020			406.89		(0)											003
NYSE Zebra Edge Index Call Option	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			15,886		15,886	13,011						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/27/2019	08/26/2022	40,345	15,638,005	387.61		536,988		395,773		395,773	(141,215)						003
NYSE Zebra Edge Index Call Option	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		328,237		328,237	85,742						003
NYSE Zebra Edge Index Call Option	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			39,192		39,192	31,339						003
JP Morgan Mozaic II USD Index Call Option	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			1,456,961		1,456,961	724,092						003
JP Morgan Mozaic II USD Index Call Option	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			12,049		12,049	6,055						003
JP Morgan Mozaic II USD Index Call Option	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		387,219		387,219	93,626						003
JP Morgan Mozaic II USD Index Call Option	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		297,981		297,981	87,534						003
JP Morgan Mozaic II USD Index Call Option	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			1,650		1,650	1,093						003
NYSE Zebra Edge Index Call Option	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			47,531		47,531	41,834						003
JP Morgan Mozaic II USD Index Call Option	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		12,794		12,794	2,923						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	09/04/2019	08/30/2022	11,326	3,400,077	300.2		112,040		72,086		72,086	(39,954)						003
JP Morgan Mozaic II USD Index Call Option	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		1,148,062		1,148,062	340,141						003
JP Morgan Mozaic II USD Index Call Option	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			957,457		957,457	433,272						003
NYSE Zebra Edge Index Call Option	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		146,097		146,097	38,330						003
JP Morgan Mozaic II USD Index Call Option	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		5,537		5,537	1,756						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/07/2020			416.95		(0)											003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2019	08/26/2020	1,029	283,370	275.44		5,442		3,990		3,990	(1,452)						003
JP Morgan Mozaic II USD Index Call Option	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		896,564		896,564	147,762						003
JP Morgan Mozaic II USD Index Call Option	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			176,151		176,151	83,421						003
JP Morgan Mozaic II USD Index Call Option	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		395,692		395,692	(88,196)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/24/2019	04/09/2020			283.56		(0)											003
JP Morgan Mozaic USD Index Call Option	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			56,380		56,380	35,539						003
JP Morgan Mozaic II USD Index Call Option	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			1,372,042		1,372,042	687,626						003
JP Morgan Mozaic II USD Index Call Option	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			820,466		820,466	368,300						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/24/2019	09/23/2022	11,558	3,358,506	290.59		82,868		47,811		47,811	(35,057)						003
JP Morgan Mozaic USD Index Call Option	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		2,473		2,473	1,300						003
JP Morgan Mozaic II USD Index Call Option	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		97,658		97,658	6,092						003
NYSE Zebra Edge Index Call Option	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		14,059		14,059	5,633						003
Rainbow Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Credit Suisse Intl	E58DKGMJYYYJLN8C3868	09/17/2019	09/15/2020	########	52,605,252	3007.39		2,117,887		1,746,745		1,746,745	(371,143)						003
JP Morgan Mozaic II USD Index Call Option	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			97,556		97,556	59,068						003
JP Morgan Mozaic USD Index Call Option	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		832,122		832,122	298,386						003
JP Morgan Mozaic USD Index Call Option	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			5,276		5,276	3,282						003
JP Morgan Mozaic II USD Index Call Option	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			55,366		55,366	30,625						003
NYSE Zebra Edge Index Call Option	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			170,762		170,762	135,643						003
JP Morgan Mozaic II USD Index Call Option	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		148,695		148,695	46,540						003
JP Morgan Mozaic USD Index Call Option	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		8,755		8,755	4,122						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2019	09/02/2022	23,331	9,157,090	392.49		258,738		188,117		188,117	(70,621)						003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/27/2019	09/23/2022	30,048	11,739,609	390.7		364,177		264,463		264,463	(99,714)						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/19/2019	11/23/2021	19,896	5,486,469	275.76		407,134		367,323		367,323	(39,811)						003
JP Morgan Mozaic USD Index Call Option	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		108,652		108,652	79,016						003
JP Morgan Mozaic USD Index Call Option	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		32,246		32,246	24,638						003
JP Morgan Mozaic USD Index Call Option	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		38,894		38,894	26,697						003
JP Morgan Mozaic II USD Index Call Option	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		322,734		322,734	174,789						003
NYSE Zebra Edge Index Call Option	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		8,313		8,313	7,229						003
NYSE Zebra Edge Index Call Option	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		4,753		4,753	2,570						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/17/2019	07/16/2021	3,580	1,394,592	389.59		31,322		23,414		23,414	(7,908)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/20/2019	04/28/2020			283.64		(0)											003
JP Morgan Mozaic USD Index Call Option	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		83,272		83,272	42,302						003
JP Morgan Mozaic II USD Index Call Option	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		276,941		276,941	133,025						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/21/2019	08/05/2022	4,861	1,447,320	297.74		49,385		34,371		34,371	(15,014)						003
JP Morgan Mozaic II USD Index Call Option	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		85,691		85,691	43,152						003
JP Morgan Mozaic USD Index Call Option	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		84,196		84,196	50,733						003
JP Morgan Mozaic II USD Index Call Option	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		167,183		167,183	92,561						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/13/2019	09/02/2020			291.59		(0)											003
NYSE Zebra Edge Index Call Option	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		56,262		56,262	41,602						003
JP Morgan Mozaic II USD Index Call Option	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		12,569		12,569	8,014						003
JP Morgan Mozaic II USD Index Call Option	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		64,407		64,407	10,197						003
JP Morgan Mozaic II USD Index Call Option	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		478,420		478,420	256,859						003

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JP Morgan Mozaic USD Index Call Option	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			28,970		28,970	17,634						003
JP Morgan Mozaic USD Index Call Option	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		139,469		139,469	20,204						003
JP Morgan Mozaic USD Index Call Option	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		8,832		8,832	4,542						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/17/2020	12,721	4,842,212	380.66		114,231		87,131		87,131	(27,100)						003
NYSE Zebra Edge Index Call Option	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			33,232		33,232	28,997						003
JP Morgan Mozaic II USD Index Call Option	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		5,031		5,031	2,060						003
JP Morgan Mozaic II USD Index Call Option	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			204,643		204,643	123,166						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/08/2019	07/31/2020			290.71		(0)											003
JP Morgan Mozaic USD Index Call Option	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		304,320		304,320	49,062						003
JP Morgan Mozaic II USD Index Call Option	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			102,708		102,708	49,331						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	12/11/2020	79	21,781	277.18	965			1,284		1,284	1,015						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/17/2020	6,132	1,680,498	274.04		39,492		33,949		33,949	(5,543)						003
JP Morgan Mozaic II USD Index Call Option	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		903,619		903,619	191,118						003
JP Morgan Mozaic II USD Index Call Option	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			179,380		179,380	97,322						003
JP Morgan Mozaic II USD Index Call Option	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			243,214		243,214	126,946						003
JP Morgan Mozaic USD Index Call Option	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			36,613		36,613	25,948						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/06/2019	07/18/2022	3,539	1,063,141	300.43		26,545		21,426		21,426	(5,118)						003
JP Morgan Mozaic USD Index Call Option	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			79,353		79,353	56,356						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/04/2019	08/27/2021	7,069	2,737,565	387.27		78,182		54,409		54,409	(23,773)						003
JP Morgan Mozaic II USD Index Call Option	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			586,304		586,304	280,669						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	06/19/2020	8,350	2,289,366	274.19		50,348		45,117		45,117	(5,231)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/30/2019	07/29/2021	3,910	1,524,994	390.05		35,461		25,300		25,300	(10,161)						003

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Option	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			3,125,394		3,125,394	1,663,239						003
JP Morgan Mozaic II USD Index Call Option	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			190,697		190,697	97,241						003
JP Morgan Mozaic II USD Index Call Option	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		42,111		42,111	7,231						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/21/2019	08/16/2021	6,718	2,596,684	386.52		68,793		53,177		53,177	(15,616)						003
JP Morgan Mozaic II USD Index Call Option	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			1,702,743		1,702,743	820,097						003
JP Morgan Mozaic II USD Index Call Option	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		173,348		173,348	35,050						003
JP Morgan Mozaic USD Index Call Option	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			69,728		69,728	44,206						003
JP Morgan Mozaic II USD Index Call Option	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			24,224		24,224	13,908						003
NYSE Zebra Edge Index Call Option	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		127,097		127,097	37,206						003
JP Morgan Mozaic II USD Index Call Option	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			821,544		821,544	416,966						003
JP Morgan Mozaic II USD Index Call Option	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			233,524		233,524	136,496						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/21/2019	08/20/2021	3,128	1,221,781	390.61		27,150		20,111		20,111	(7,039)						003
JP Morgan Mozaic II USD Index Call Option	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			266,367		266,367	143,408						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/02/2019	07/31/2020	25,937	9,882,008	381		199,715		178,983		178,983	(20,732)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/10/2019	06/05/2020			406.34		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			187,703		187,703	97,144						003
JP Morgan Mozaic II USD Index Call Option	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			1,985,374		1,985,374	1,069,421						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	92	25,919	281.09	486			1,365		1,365	1,017						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/23/2019	07/17/2020			416.51		(0)											003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/18/2019	10/23/2020	2,101	571,621	272.04		42,342		43,081		43,081	740						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/27/2019	06/25/2020			416.01		(0)											003

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JP Morgan Mozaic II USD Index Call Option	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			975,130		975,130	478,135						003
NYSE Zebra Edge Index Call Option	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			19,868		19,868	14,921						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/04/2019	09/01/2021	3,158	1,231,627	389.98		31,455		21,255		21,255	(10,200)						003
NYSE Zebra Edge Index Call Option	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			125,387		125,387	94,720						003
JP Morgan Mozaic II USD Index Call Option	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			1,051,666		1,051,666	506,483						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2019	07/01/2021	397	154,104	388.28		3,810		2,742		2,742	(1,068)						003
JP Morgan Mozaic II USD Index Call Option	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		1,163,657		1,163,657	227,933						003
JP Morgan Mozaic II USD Index Call Option	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		150,449		150,449	43,023						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2019	08/14/2020	648	246,539	380.25		6,471		4,800		4,800	(1,671)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/21/2020			290.86		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			122,596		122,596	58,424						003
JP Morgan Mozaic USD Index Call Option	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		114,169		114,169	61,250						003
JP Morgan Mozaic USD Index Call Option	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		299,794		299,794	155,779						003
JP Morgan Mozaic II USD Index Call Option	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			1,151		1,151	638						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/25/2019	09/17/2020			413.62		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/18/2019	09/16/2021	5,194	2,012,149	387.41		47,576		40,414		40,414	(7,162)						003
JP Morgan Mozaic II USD Index Call Option	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			407,928		407,928	180,598						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	06/26/2020	39,367	14,912,697	378.81		380,287		300,931		300,931	(79,356)						003
JP Morgan Mozaic II USD Index Call Option	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			125,105		125,105	62,178						003
JP Morgan Mozaic USD Index Call Option	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		710,632		710,632	120,776						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2019	07/08/2022	37,642	14,641,461	388.97		467,509		339,294		339,294	(128,215)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/24/2019	09/22/2021	3,303	1,275,474	386.21		35,040		27,403		27,403	(7,637)						003

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JP Morgan Mozaic II USD Index Call Option	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			112,997		112,997	65,064						003
JP Morgan Mozaic II USD Index Call Option	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			168,693		168,693	90,722						003
NYSE Zebra Edge Index Call Option	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			3,054		3,054	2,578						003
JP Morgan Mozaic II USD Index Call Option	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			358,246		358,246	168,956						003
NYSE Zebra Edge Index Call Option	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		178,405		178,405	55,186						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/18/2019	09/16/2022	66,377	25,666,126	386.67		864,233		683,629		683,629	(180,604)						003
JP Morgan Mozaic II USD Index Call Option	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		479		479	105						003
JP Morgan Mozaic USD Index Call Option	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			275,322		275,322	220,900						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2019	08/10/2021	4,465	1,256,519	281.39		27,060		23,527		23,527	(3,533)						003
JP Morgan Mozaic II USD Index Call Option	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			111,301		111,301	55,252						003
JP Morgan Mozaic USD Index Call Option	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		298,400		298,400	87,976						003
JP Morgan Mozaic II USD Index Call Option	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		128,502		128,502	1,986						003
JP Morgan Mozaic II USD Index Call Option	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		71,117		71,117	19,249						003
NYSE Zebra Edge Index Call Option	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			224,760		224,760	153,105						003
NYSE Zebra Edge Index Call Option	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			17,976		17,976	14,475						003
JP Morgan Mozaic USD Index Call Option	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			34,556		34,556	25,652						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/06/2019	07/12/2022	4,147	1,251,199	301.73		29,103		23,351		23,351	(5,752)						003
JP Morgan Mozaic USD Index Call Option	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		568,259		568,259	203,632						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/30/2019	07/28/2022	25,180	7,044,217	279.75		246,013		189,289		189,289	(56,724)						003
JP Morgan Mozaic II USD Index Call Option	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		108,836		108,836	44,569						003
JP Morgan Mozaic II USD Index Call Option	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		13,059		13,059	5,300						003
JP Morgan Mozaic II USD Index Call Option	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			7,382		7,382	3,781						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2019	07/09/2021	9,792	3,775,215	385.54		100,662		78,719		78,719	(21,943)						003
NYSE Zebra Edge Index Call Option	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			482,040		482,040	321,881						003
JP Morgan Mozaic USD Index Call Option	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		33,022		33,022	17,218						003
NYSE Zebra Edge Index Call Option	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		107,517		107,517	39,387						003
JP Morgan Mozaic USD Index Call Option	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			27,925		27,925	16,306						003
JP Morgan Mozaic II USD Index Call Option	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			969,827		969,827	428,120						003
JP Morgan Mozaic II USD Index Call Option	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		15,975		15,975	2,687						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/15/2020	1,659	456,585	275.3		7,712		6,276		6,276	(1,436)						003
NYSE Zebra Edge Index Call Option	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		77,728		77,728	22,497						003
JP Morgan Mozaic II USD Index Call Option	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			344,333		344,333	226,650						003
JP Morgan Mozaic II USD Index Call Option	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			217,697		217,697	141,884						003
JP Morgan Mozaic USD Index Call Option	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			869,900		869,900	490,616						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/24/2019	09/13/2022	9,412	2,701,164	286.99		78,591		48,129		48,129	(30,462)						003
JP Morgan Mozaic II USD Index Call Option	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			340,083		340,083	182,443						003
JP Morgan Mozaic II USD Index Call Option	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			187,251		187,251	105,299						003
JP Morgan Mozaic USD Index Call Option	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			23,101		23,101	13,919						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/21/2019	08/12/2022	3,375	1,003,006	297.18		35,283		24,731		24,731	(10,552)						003
JP Morgan Mozaic USD Index Call Option	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			646		646	473						003
JP Morgan Mozaic II USD Index Call Option	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		53,286		53,286	21,744						003
JP Morgan Mozaic II USD Index Call Option	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			900,350		900,350	425,500						003
JP Morgan Mozaic USD Index Call Option	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			4,254,402		4,254,402	2,832,175						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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NYSE Zebra Edge Index Call Option	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		410,766		410,766	188,058						003
JP Morgan Mozaic USD Index Call Option	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			85,642		85,642	53,018						003
JP Morgan Mozaic II USD Index Call Option	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			3,605		3,605	1,993						003
JP Morgan Mozaic II USD Index Call Option	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		13,626		13,626	(50)						003
JP Morgan Mozaic II USD Index Call Option	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			306,839		306,839	151,228						003
JP Morgan Mozaic II USD Index Call Option	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			69,309		69,309	34,358						003
JP Morgan Mozaic II USD Index Call Option	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			147,475		147,475	83,172						003
JP Morgan Mozaic II USD Index Call Option	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			229,242		229,242	124,864						003
JP Morgan Mozaic II USD Index Call Option	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		37,068		37,068	8,803						003
NYSE Zebra Edge Index Call Option	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			26,019		26,019	22,701						003
JP Morgan Mozaic II USD Index Call Option	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			669,994		669,994	330,222						003
NYSE Zebra Edge Index Call Option	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			50,068		50,068	36,960						003
NYSE Zebra Edge Index Call Option	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			49,887		49,887	43,916						003
NYSE Zebra Edge Index Call Option	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		21,946		21,946	5,771						003
NYSE Zebra Edge Index Call Option	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		16,276		16,276	6,185						003
NYSE Zebra Edge Index Call Option	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			96,356		96,356	58,810						003
JP Morgan Mozaic USD Index Call Option	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		94,718		94,718	49,182						003
JP Morgan Mozaic USD Index Call Option	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		57,368		57,368	528						003
JP Morgan Mozaic II USD Index Call Option	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		178,626		178,626	47,092						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/17/2019	07/16/2021	746	209,108	280.2		4,948		4,179		4,179	(769)						003
NYSE Zebra Edge Index Call Option	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			77,791		77,791	59,057						003
JP Morgan Mozaic II USD Index Call Option	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			506,351		506,351	243,619						003

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NYSE Zebra Edge Index Call Option	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			6,153		6,153	5,446						003
JP Morgan Mozaic II USD Index Call Option	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			1,290,998		1,290,998	635,111						003
JP Morgan Mozaic USD Index Call Option	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		12,399		12,399	7,823						003
NYSE Zebra Edge Index Call Option	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			4,762		4,762	4,152						003
NYSE Zebra Edge Index Call Option	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			297,655		297,655	244,170						003
JP Morgan Mozaic II USD Index Call Option	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		9,910		9,910	3,051						003
JP Morgan Mozaic II USD Index Call Option	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		251,397		251,397	112,868						003
JP Morgan Mozaic USD Index Call Option	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		355,065		355,065	191,136						003
NYSE Zebra Edge Index Call Option	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		12,666		12,666	6,356						003
NYSE Zebra Edge Index Call Option	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		787,048		787,048	412,982						003
JP Morgan Mozaic II USD Index Call Option	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			872,843		872,843	480,757						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2019	08/13/2021	3,140	885,874	282.13		18,275		15,733		15,733	(2,542)						003
NYSE Zebra Edge Index Call Option	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			679,343		679,343	502,325						003
JP Morgan Mozaic II USD Index Call Option	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			50,111		50,111	33,365						003
JP Morgan Mozaic USD Index Call Option	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			1,203		1,203	830						003
JP Morgan Mozaic II USD Index Call Option	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			994,539		994,539	547,735						003
NYSE Zebra Edge Index Call Option	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		87,038		87,038	39,587						003
JP Morgan Mozaic II USD Index Call Option	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			875,110		875,110	488,694						003
JP Morgan Mozaic USD Index Call Option	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		48,830		48,830	20,356						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/17/2019	07/12/2021	13,708	5,304,297	386.96		133,238		102,690		102,690	(30,548)						003
JP Morgan Mozaic USD Index Call Option	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			273,559		273,559	173,233						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/21/2019	08/20/2021	160	48,466	302.08		963		668		668	(295)						003
NYSE Zebra Edge Index Call Option	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		27,201		27,201	(294)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2019	08/13/2021	7,592	2,965,517	390.6		59,295		48,477		48,477	(10,818)						003
NYSE Zebra Edge Index Call Option	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			4,042		4,042	3,148						003
NYSE Zebra Edge Index Call Option	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		173,554		173,554	63,917						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/19/2019	09/01/2021	18,040	5,245,392	290.76		191,198		155,787		155,787	(35,411)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	07/08/2020	6,578	2,507,552	381.23		56,896		43,219		43,219	(13,677)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2019	09/01/2022	9,571	2,748,153	287.13		70,922		48,098		48,098	(22,824)						003
JP Morgan Mozaic USD Index Call Option	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		789		789	393						003
JP Morgan Mozaic USD Index Call Option	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			33,913		33,913	17,742						003
JP Morgan Mozaic II USD Index Call Option	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			2,558,171		2,558,171	1,293,378						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/18/2019	07/23/2021	13,457	3,806,460	282.87		192,792		175,782		175,782	(17,010)						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/18/2019	10/22/2019	2,683	725,405	270.39		52,146		59,259		59,259	7,113						003
NYSE Zebra Edge Index Call Option	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			18,071		18,071	14,172						003
NYSE Zebra Edge Index Call Option	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			3,228		3,228	2,111						003
JP Morgan Mozaic II USD Index Call Option	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		25,526		25,526	(118)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/10/2020			291.22		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		27,677		27,677	8,700						003
JP Morgan Mozaic USD Index Call Option	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			46,689		46,689	26,313						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/20/2019	02/04/2022	96	26,770	278.8		866		1,701		1,701	835						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2019	09/06/2022	34,255	9,824,625	286.81		257,939		176,149		176,149	(81,790)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/08/2019	04/01/2020			409.29		(0)											003

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JP Morgan Mozaic II USD Index Call Option	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		48,865		48,865	2,430						003
NYSE Zebra Edge Index Call Option	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			70,138		70,138	35,543						003
NYSE Zebra Edge Index Call Option	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			35,786		35,786	21,574						003
JP Morgan Mozaic USD Index Call Option	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			55,379		55,379	32,640						003
JP Morgan Mozaic II USD Index Call Option	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		24,011		24,011	6,229						003
JP Morgan Mozaic USD Index Call Option	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		47,674		47,674	25,750						003
NYSE Zebra Edge Index Call Option	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			170,202		170,202	113,101						003
JP Morgan Mozaic USD Index Call Option	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			39,263		39,263	29,324						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/10/2019	04/27/2020			406.13		(0)											003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/19/2019	06/28/2022	18,324	5,399,152	294.65		198,951		150,348		150,348	(48,604)						003
JP Morgan Mozaic II USD Index Call Option	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			464,598		464,598	245,162						003
JP Morgan Mozaic USD Index Call Option	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			13,664		13,664	7,160						003
JP Morgan Mozaic II USD Index Call Option	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			1,274,106		1,274,106	679,210						003
JP Morgan Mozaic USD Index Call Option	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		12,545		12,545	5,281						003
JP Morgan Mozaic USD Index Call Option	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		1,543,951		1,543,951	1,049,356						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/17/2019	07/14/2022	20,472	5,718,275	279.32		194,690		156,390		156,390	(38,300)						003
JP Morgan Mozaic II USD Index Call Option	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			945,719		945,719	523,201						003
JP Morgan Mozaic II USD Index Call Option	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			425,751		425,751	214,871						003
JP Morgan Mozaic II USD Index Call Option	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			70,689		70,689	39,169						003
JP Morgan Mozaic II USD Index Call Option	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			38,359		38,359	24,201						003
JP Morgan Mozaic II USD Index Call Option	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			2,986,161		2,986,161	1,458,308						003

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NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	09/18/2019	09/13/2022	12,769	3,796,785	297.35		135,268		94,489		94,489	(40,779)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/10/2019	06/05/2020			406.41		(0)											003
NYSE Zebra Edge Index Call Option	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			3,820		3,820	3,236						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/13/2020	6,972	2,655,708	380.91		62,190		47,095		47,095	(15,095)						003
JP Morgan Mozaic II USD Index Call Option	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		61,356		61,356	15,985						003
NYSE Zebra Edge Index Call Option	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			2,424		2,424	2,255						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2019	07/23/2021	2,296	892,200	388.66		22,106		15,899		15,899	(6,207)						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/19/2019	09/16/2021	20,599	6,074,736	294.91		180,192		140,539		140,539	(39,652)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/02/2019	06/25/2021	11,539	4,450,277	385.67		119,891		90,960		90,960	(28,931)						003
JP Morgan Mozaic USD Index Call Option	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			10,871		10,871	7,045						003
JP Morgan Mozaic II USD Index Call Option	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		156,209		156,209	23,351						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/30/2019	07/29/2022	60,396	23,584,474	390.5		750,113		517,470		517,470	(232,643)						003
JP Morgan Mozaic II USD Index Call Option	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			1,994,288		1,994,288	998,560						003
JP Morgan Mozaic USD Index Call Option	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			304,771		304,771	176,823						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/02/2017	10/31/2019	991	363,498	366.77	9,554			14,451		14,451	9,570						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/20/2019	03/11/2022	71,279	26,544,162	372.4		964,400		1,157,848		1,157,848	193,448						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/05/2019	02/28/2022	86,739	23,361,455	269.33		506,557		1,053,081		1,053,081	546,524						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/25/2017	10/23/2020	7,373	1,966,067	266.67	89,062			187,339		187,339	135,167						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2018	10/01/2021	99,271	36,886,088	371.57	1,103,892			1,568,830		1,568,830	782,059						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/18/2019	02/22/2021	3,359	945,268	281.39		47,322		44,901		44,901	(2,421)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/10/2019	06/05/2020			409.15		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/09/2019	08/08/2022	15,912	6,172,284	387.89		198,588		152,781		152,781	(45,807)						003

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JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/23/2018	01/22/2021	38,772	14,421,036	371.94	645,174			537,727		537,727	288,511						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2020	8,518	2,373,284	278.63	97,737			128,428		128,428	103,034						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/26/2019	06/04/2021	6,527	1,858,955	284.82		72,978		75,731		75,731	2,753						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017	05/29/2020	93	23,749	255.64	2,310			3,367		3,367	2,151						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/08/2017	05/04/2020	12,049	4,346,326	360.72	137,238			252,079		252,079	139,057						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/13/2019	09/02/2020			405.96		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/12/2019	06/08/2021	8,337	3,158,825	378.91		77,030		90,666		90,666	13,636						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/07/2020	23,905	9,061,702	379.07		225,186		189,102		189,102	(36,084)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/27/2018	02/26/2021	27,986	10,092,728	360.63	429,311			624,878		624,878	306,522						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/07/2019	05/02/2022	60,693	22,714,475	374.25		773,233		939,346		939,346	166,113						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/10/2018	01/08/2021	46,149	16,909,744	366.42	749,452			811,921		811,921	422,832						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/10/2019	05/07/2020			404.69		(0)											003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/24/2019	04/17/2020	15,808	4,110,329	260.01		100,225		223,306		223,306	123,081						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/15/2018	02/14/2020	3,061	1,095,444	357.87	35,936			71,698		71,698	40,099						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/31/2018	08/28/2020	4,713	1,336,094	283.52	56,929			51,811		51,811	44,125						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/10/2019	05/05/2020			398.82		(0)											003
JP Morgan Mozaic USD Index Call Option	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			92,992		92,992	53,122						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/14/2020			288.6		(0)											003
JP Morgan Mozaic USD Index Call Option	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			6,326		6,326	3,575						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/31/2018	08/30/2021	166	48,449	292	1,707			1,336		1,336	1,088						003
JP Morgan Mozaic II USD Index Call Option	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		311,654		311,654	64,700						003

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

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JP Morgan Mozaic USD Index Call Option	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		145,658		145,658	59,184						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/27/2019	06/19/2020			411.56		(0)											003
JP Morgan Mozaic USD Index Call Option	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			965		965	567						003
JP Morgan Mozaic II USD Index Call Option	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		1,152,894		1,152,894	197,664						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/10/2019	05/26/2020			396.57		(0)											003
NYSE Zebra Edge Index Call Option	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			1,503,831		1,503,831	1,063,046						003
NYSE Zebra Edge Index Call Option	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		198,430		198,430	(22,860)						003
NYSE Zebra Edge Index Call Option	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			498,238		498,238	403,335						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	09/18/2019	08/26/2022	8,003	2,413,918	301.61		69,671		47,198		47,198	(22,473)						003
JP Morgan Mozaic USD Index Call Option	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			665,586		665,586	392,855						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/21/2019	08/13/2021	10,321	4,028,738	390.34		90,000		66,822		66,822	(23,178)						003
NYSE Zebra Edge Index Call Option	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		34,906		34,906	21,580						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2018	12/27/2019			276.62		(0)											003
JP Morgan Mozaic USD Index Call Option	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			390,263		390,263	295,986						003
JP Morgan Mozaic II USD Index Call Option	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			592,530		592,530	282,374						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/30/2019	07/23/2021	7,954	3,074,344	386.53		82,878		61,561		61,561	(21,317)						003
NYSE Zebra Edge Index Call Option	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			5,484		5,484	4,529						003
JP Morgan Mozaic USD Index Call Option	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			6,095		6,095	3,442						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/10/2019	05/01/2020			404.06		(0)											003
Rainbow Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30	11/16/2018	11/15/2019	########	41,276,980	2730.2	2,175,256			2,759,041		2,759,041	2,170,767						003
JP Morgan Mozaic II USD Index Call Option	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		7,429		7,429	2,051						003
JP Morgan Mozaic II USD Index Call Option	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		196,840		196,840	32,067						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	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			1,433,599		1,433,599	764,581						003
NYSE Zebra Edge Index Call Option	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			219,250		219,250	174,706						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/21/2019	07/29/2022	4,485	1,351,140	301.24		38,913		26,059		26,059	(12,854)						003
JP Morgan Mozaic USD Index Call Option	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			363,310		363,310	242,888						003
JP Morgan Mozaic USD Index Call Option	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			158,741		158,741	123,117						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2019	08/28/2020	6,888	1,907,907	276.98		40,159		28,978		28,978	(11,181)						003
NYSE Zebra Edge Index Call Option	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			608,741		608,741	393,211						003
NYSE Zebra Edge Index Call Option	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			88,652		88,652	69,383						003
JP Morgan Mozaic II USD Index Call Option	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			27,088		27,088	13,541						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/06/2019	07/29/2021	328	128,231	390.59		2,275		2,063		2,063	(212)						003
JP Morgan Mozaic USD Index Call Option	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			150,908		150,908	106,084						003
NYSE Zebra Edge Index Call Option	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		46,013		46,013	18,968						003
JP Morgan Mozaic USD Index Call Option	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			822,720		822,720	499,980						003
JP Morgan Mozaic USD Index Call Option	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		641,567		641,567	297,067						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/19/2019	07/15/2022	18,520	5,516,501	297.86		177,308		128,991		128,991	(48,317)						003
JP Morgan Mozaic USD Index Call Option	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			15,953		15,953	8,984						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/13/2019	09/08/2020	7,197	1,998,078	277.64		31,090		29,168		29,168	(1,922)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	06/22/2020	9,910	2,709,696	273.42		62,535		57,039		57,039	(5,496)						003
JP Morgan Mozaic USD Index Call Option	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			55,398		55,398	41,575						003
NYSE Zebra Edge Index Call Option	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			480,343		480,343	376,968						003
JP Morgan Mozaic II USD Index Call Option	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			210,746		210,746	118,737						003

SCHEDULE DB - PART A - SECTION 1

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JP Morgan Mozaic USD Index Call Option	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		266,886		266,886	79,503						003
JP Morgan Mozaic USD Index Call Option	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			50,802		50,802	28,760						003
JP Morgan Mozaic USD Index Call Option	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			195,387		195,387	136,770						003
JP Morgan Mozaic II USD Index Call Option	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			510,698		510,698	274,054						003
JP Morgan Mozaic II USD Index Call Option	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			141,966		141,966	78,838						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/24/2019	05/12/2020			399.1		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		279,188		279,188	66,087						003
JP Morgan Mozaic II USD Index Call Option	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		134,688		134,688	41,688						003
JP Morgan Mozaic II USD Index Call Option	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			1,517,267		1,517,267	828,570						003
JP Morgan Mozaic II USD Index Call Option	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		279,665		279,665	124,635						003
JP Morgan Mozaic II USD Index Call Option	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		79,578		79,578	28,218						003
JP Morgan Mozaic USD Index Call Option	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			156,560		156,560	125,179						003
NYSE Zebra Edge Index Call Option	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			4,562		4,562	3,643						003
JP Morgan Mozaic USD Index Call Option	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		231,512		231,512	85,778						003
JP Morgan Mozaic II USD Index Call Option	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		208,087		208,087	57,020						003
JP Morgan Mozaic II USD Index Call Option	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		355,352		355,352	(17,247)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2019	09/02/2021	2,528	717,530	283.86		15,141		11,400		11,400	(3,741)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/30/2019	07/13/2021	700	271,888	388.25		6,744		4,906		4,906	(1,838)						003
JP Morgan Mozaic USD Index Call Option	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			6,334		6,334	4,166						003
NYSE Zebra Edge Index Call Option	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		71,314		71,314	18,668						003
JP Morgan Mozaic II USD Index Call Option	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		14,629		14,629	2,175						003
JP Morgan Mozaic II USD Index Call Option	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			2,620		2,620	1,563						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	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			92,157		92,157	53,265						003
Rainbow Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Credit Suisse Intl	E58DKGMJYYYJLN8C3868	06/18/2019	06/15/2020	########	51,196,638	2886.98		2,840,389		2,906,516		2,906,516	66,126						003
JP Morgan Mozaic USD Index Call Option	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			69,987		69,987	45,160						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/13/2019	09/04/2020			293.6		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		21,431		21,431	6,141						003
NYSE Zebra Edge Index Call Option	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			23,750		23,750	19,181						003
JP Morgan Mozaic II USD Index Call Option	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		62,628		62,628	17,878						003
NYSE Zebra Edge Index Call Option	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			119,553		119,553	93,493						003
JP Morgan Mozaic II USD Index Call Option	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		158,746		158,746	29,157						003
JP Morgan Mozaic II USD Index Call Option	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		143,145		143,145	65,009						003
JP Morgan Mozaic USD Index Call Option	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		1,340		1,340	685						003
JP Morgan Mozaic II USD Index Call Option	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		73,350		73,350	(10,959)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2019	09/09/2021	4,007	1,571,131	392.12		31,052		24,287		24,287	(6,765)						003
JP Morgan Mozaic USD Index Call Option	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		1,477,626		1,477,626	634,578						003
JP Morgan Mozaic II USD Index Call Option	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		45,258		45,258	9,735						003
NYSE Zebra Edge Index Call Option	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			5,293		5,293	4,790						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/10/2020	25,387	9,666,635	380.77		227,214		172,182		172,182	(55,032)						003
JP Morgan Mozaic II USD Index Call Option	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		114,160		114,160	31,554						003
JP Morgan Mozaic II USD Index Call Option	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			135,785		135,785	72,241						003
JP Morgan Mozaic II USD Index Call Option	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			149,479		149,479	72,123						003
JP Morgan Mozaic II USD Index Call Option	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			209,089		209,089	118,516						003

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Option	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			8,813		8,813	5,455						003
NYSE Zebra Edge Index Call Option	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			80,157		80,157	53,587						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	11/01/2021	127	36,155	285	753			1,537		1,537	1,187						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	06/26/2020	8,337	2,288,440	274.49		49,105		43,702		43,702	(5,403)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/07/2019	02/05/2021	5,600	2,084,947	372.32		53,703		76,889		76,889	23,186						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/07/2019	02/04/2022	6,109	2,240,383	366.73		93,225		119,676		119,676	26,451						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/25/2019	09/17/2020	26,451	10,020,406	378.83		249,168		218,711		218,711	(30,457)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/14/2017	06/12/2020	49,020	17,870,332	364.55	612,753			869,557		869,557	486,127						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2017	12/27/2019	3,057	1,113,361	364.16	36,902			52,712		52,712	32,526						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/15/2019	01/14/2021	3,261	871,520	267.24		18,100		38,030		38,030	19,930						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/15/2018	09/30/2020	9,464	2,579,414	272.54	25,175			71,786		71,786	50,605						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/13/2018	08/10/2021	25,012	9,038,745	361.37	388,193			563,184		563,184	265,589						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/07/2019	04/26/2022	15,191	4,047,685	266.46		137,627		214,742		214,742	77,115						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/07/2019	04/29/2021	13,715	5,149,710	375.49		122,197		170,553		170,553	48,356						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	07/31/2020	5,590	1,478,138	264.44	105,238			153,730		153,730	110,202						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/31/2017	05/29/2020	28,551	10,387,314	363.81	332,625			522,179		522,179	292,241						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2017	10/02/2020	10,878	3,987,941	366.6	113,351			182,952		182,952	98,866						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/18/2019	04/01/2021	2,201	613,268	278.6		35,853		34,141		34,141	(1,713)						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	05/06/2019	04/11/2022	9,652	2,722,932	282.12		103,124		139,814		139,814	36,690						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/23/2019	04/22/2022	127,840	47,853,050	374.32		1,618,454		1,966,352		1,966,352	347,898						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2018	03/20/2020	5,605	2,047,906	365.4	44,444			92,422		92,422	54,387						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/07/2019	02/05/2021	3,403	1,271,900	373.71		30,767		43,774		43,774	13,007						003

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JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/12/2018	03/09/2021	152,019	55,404,717	364.46	1,859,188			2,950,720		2,950,720	1,486,108						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/15/2018	10/13/2021	148,894	38,718,474	260.04	1,271,557			2,685,539		2,685,539	1,517,739						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/05/2019	02/28/2022	1,929	517,746	268.34		11,827		24,585		24,585	12,758						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/17/2019	06/14/2022	1,708	655,829	384.06		24,402		18,554		18,554	(5,848)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2018	05/21/2021	60,443	21,941,265	363.01	884,275			1,262,511		1,262,511	615,771						003
Rainbow Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	12/18/2018	12/13/2019	########	59,799,151	2599.95	2,601,263			7,130,525		7,130,525	5,232,068						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/27/2019	06/18/2020			413		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			588,559		588,559	324,242						003
JP Morgan Mozaic USD Index Call Option	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			588,586		588,586	331,529						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/30/2019	07/26/2022	41,374	16,118,596	389.58		527,522		367,715		367,715	(159,807)						003
NYSE Zebra Edge Index Call Option	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			60,052		60,052	41,199						003
JP Morgan Mozaic II USD Index Call Option	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			4,467		4,467	2,245						003
JP Morgan Mozaic II USD Index Call Option	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		185,454		185,454	49,008						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/19/2019	12/01/2021	24,827	6,891,117	277.57		477,464		425,713		425,713	(51,750)						003
JP Morgan Mozaic II USD Index Call Option	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		7,404		7,404	1,492						003
JP Morgan Mozaic USD Index Call Option	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			570,673		570,673	416,219						003
NYSE Zebra Edge Index Call Option	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			279,861		279,861	185,415						003
JP Morgan Mozaic USD Index Call Option	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		55,263		55,263	589						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2019	08/11/2021	1,401	394,810	281.82		8,294		7,164		7,164	(1,130)						003
NYSE Zebra Edge Index Call Option	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		308,105		308,105	101,819						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/06/2019	07/19/2022	9,148	2,710,493	296.3		82,924		68,989		68,989	(13,935)						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	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		146,217		146,217	42,627						003
JP Morgan Mozaic USD Index Call Option	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			970,846		970,846	715,049						003
JP Morgan Mozaic II USD Index Call Option	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		540,837		540,837	151,278						003
JP Morgan Mozaic USD Index Call Option	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		19,281		19,281	11,869						003
NYSE Zebra Edge Index Call Option	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			18,844		18,844	17,621						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/08/2019	07/24/2020			290.88		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			87,377		87,377	45,548						003
JP Morgan Mozaic USD Index Call Option	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			301,114		301,114	161,936						003
NYSE Zebra Edge Index Call Option	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			26,232		26,232	19,845						003
NYSE Zebra Edge Index Call Option	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		59,245		59,245	(9,786)						003
JP Morgan Mozaic II USD Index Call Option	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		552,655		552,655	91,484						003
JP Morgan Mozaic USD Index Call Option	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		322,154		322,154	135,381						003
NYSE Zebra Edge Index Call Option	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			19,114		19,114	15,691						003
NYSE Zebra Edge Index Call Option	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			778		778	653						003
JP Morgan Mozaic II USD Index Call Option	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		464,742		464,742	50,426						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/03/2020			415.94		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2019	07/20/2021	5,511	2,146,177	389.44		51,197		36,498		36,498	(14,699)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/18/2019	09/17/2021	5,648	2,192,731	388.25		50,039		42,175		42,175	(7,864)						003
NYSE Zebra Edge Index Call Option	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		88,404		88,404	22,793						003
NYSE Zebra Edge Index Call Option	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			176,422		176,422	115,571						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/17/2019	07/06/2021	3,748	1,051,319	280.52		24,136		20,317		20,317	(3,819)						003
JP Morgan Mozaic USD Index Call Option	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			431,443		431,443	267,715						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Option	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			665,925		665,925	389,619						003
JP Morgan Mozaic II USD Index Call Option	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			572,698		572,698	278,532						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/18/2019	12/20/2019	2,570	724,553	281.89		24,427		28,212		28,212	3,785						003
JP Morgan Mozaic II USD Index Call Option	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			256,354		256,354	132,656						003
JP Morgan Mozaic II USD Index Call Option	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			2,534,364		2,534,364	1,356,321						003
JP Morgan Mozaic II USD Index Call Option	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			149,643		149,643	98,796						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/24/2019	05/13/2020			402.41		(0)											003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/19/2019	07/12/2022	20,242	6,004,861	296.66		203,633		150,440		150,440	(53,193)						003
JP Morgan Mozaic II USD Index Call Option	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		569,644		569,644	97,452						003
JP Morgan Mozaic USD Index Call Option	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			157,150		157,150	115,988						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/06/2019	07/29/2022	3,329	985,542	296.01		30,789		25,692		25,692	(5,097)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/27/2019	08/16/2022	17,701	5,016,707	283.42		152,579		109,467		109,467	(43,112)						003
JP Morgan Mozaic II USD Index Call Option	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		102,796		102,796	22,631						003
NYSE Zebra Edge Index Call Option	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		166,385		166,385	102,469						003
JP Morgan Mozaic II USD Index Call Option	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		40,984		40,984	16,804						003
JP Morgan Mozaic USD Index Call Option	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			5,538		5,538	3,952						003
JP Morgan Mozaic II USD Index Call Option	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		10,309		10,309	(1,852)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/17/2020	7,544	2,071,470	274.6		46,242		39,302		39,302	(6,940)						003
JP Morgan Mozaic USD Index Call Option	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		30,604		30,604	13,147						003
JP Morgan Mozaic USD Index Call Option	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		281,613		281,613	85,816						003
JP Morgan Mozaic USD Index Call Option	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			74,287		74,287	43,620						003
JP Morgan Mozaic II USD Index Call Option	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		600,497		600,497	141,844						003

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

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NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/19/2019	10/15/2021	18,952	5,271,454	278.15		350,894		315,488		315,488	(35,406)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/24/2019	04/20/2020			281.12		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			551,012		551,012	263,365						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/19/2019	05/31/2022	15,017	4,283,797	285.27		233,079		191,824		191,824	(41,255)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/19/2018	11/15/2019			373.78	(0)												003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/19/2018	11/15/2019			373.78	(0)												003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/20/2019	05/15/2020			284.73		(0)											003
NYSE Zebra Edge Index Call Option	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		10,084		10,084	5,454						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/11/2019	07/09/2021	404	120,160	297.64		2,829		2,186		2,186	(642)						003
NYSE Zebra Edge Index Call Option	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		19,561		19,561	10,073						003
JP Morgan Mozaic USD Index Call Option	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		441,264		441,264	130,690						003
JP Morgan Mozaic II USD Index Call Option	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			1,738		1,738	1,122						003
JP Morgan Mozaic USD Index Call Option	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			7,868		7,868	4,741						003
JP Morgan Mozaic USD Index Call Option	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			34,797		34,797	20,605						003
JP Morgan Mozaic II USD Index Call Option	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		8,307		8,307	2,170						003
JP Morgan Mozaic USD Index Call Option	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		388,995		388,995	179,780						003
JP Morgan Mozaic USD Index Call Option	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		313,466		313,466	124,465						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/24/2019	09/21/2022	6,039	1,734,171	287.17		50,303		30,730		30,730	(19,573)						003
JP Morgan Mozaic USD Index Call Option	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		268,103		268,103	95,948						003
NYSE Zebra Edge Index Call Option	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			300,154		300,154	238,156						003
JP Morgan Mozaic USD Index Call Option	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		105,471		105,471	61,346						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Option	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		190,449		190,449	56,574						003
NYSE Zebra Edge Index Call Option	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			9,426		9,426	7,420						003
JP Morgan Mozaic II USD Index Call Option	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		523,405		523,405	19,849						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/20/2019	02/05/2021	68	18,413	268.96		785		1,585		1,585	801						003
NYSE Zebra Edge Index Call Option	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			24,215		24,215	19,874						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/24/2019	05/21/2020			402.71		(0)											003
NYSE Zebra Edge Index Call Option	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		10,701		10,701	5,447						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/06/2019	07/30/2021	17,926	6,957,692	388.13		138,928		128,566		128,566	(10,362)						003
JP Morgan Mozaic USD Index Call Option	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			1,026		1,026	759						003
JP Morgan Mozaic II USD Index Call Option	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		762,948		762,948	179,495						003
JP Morgan Mozaic USD Index Call Option	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			895		895	641						003
JP Morgan Mozaic USD Index Call Option	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			1,603,596		1,603,596	1,163,873						003
JP Morgan Mozaic II USD Index Call Option	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			252,646		252,646	130,805						003
JP Morgan Mozaic II USD Index Call Option	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			797,921		797,921	360,729						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2019	08/27/2021	811	314,995	388.59		7,239		5,834		5,834	(1,405)						003
JP Morgan Mozaic II USD Index Call Option	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			162,417		162,417	84,604						003
JP Morgan Mozaic II USD Index Call Option	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			156,980		156,980	75,784						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/27/2019	08/27/2021	3,319	1,299,552	391.58		26,649		20,415		20,415	(6,234)						003
NYSE Zebra Edge Index Call Option	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			430,260		430,260	303,258						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/19/2019	12/10/2021	19,205	5,305,195	276.24		388,452		349,228		349,228	(39,225)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/09/2019	08/06/2021	15,759	6,087,087	386.26		150,184		125,255		125,255	(24,929)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2019	06/25/2021	352	134,678	382.52		4,042		3,256		3,256	(786)						003

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	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		31,315		31,315	8,091						003
NYSE Zebra Edge Index Call Option	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			81,284		81,284	69,255						003
JP Morgan Mozaic II USD Index Call Option	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		283,656		283,656	61,030						003
JP Morgan Mozaic II USD Index Call Option	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			540,336		540,336	260,282						003
NYSE Zebra Edge Index Call Option	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		7,600		7,600	3,609						003
JP Morgan Mozaic USD Index Call Option	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			180,932		180,932	130,373						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2020	51	13,639	269.54	833			1,154		1,154	852						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/24/2019	04/17/2020			402.79		(0)											003
NYSE Zebra Edge Index Call Option	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			3,321		3,321	2,947						003
NYSE Zebra Edge Index Call Option	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			60,613		60,613	52,858						003
NYSE Zebra Edge Index Call Option	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			23,107		23,107	17,230						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2019	08/08/2022	416	162,177	390.13		4,764		3,641		3,641	(1,123)						003
JP Morgan Mozaic II USD Index Call Option	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			3,045,850		3,045,850	1,546,085						003
JP Morgan Mozaic II USD Index Call Option	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			459,070		459,070	229,434						003
JP Morgan Mozaic II USD Index Call Option	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		1,095,462		1,095,462	238,808						003
JP Morgan Mozaic II USD Index Call Option	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		2,041,863		2,041,863	841,864						003
NYSE Zebra Edge Index Call Option	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		122,863		122,863	74,974						003
JP Morgan Mozaic II USD Index Call Option	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		198,553		198,553	86,855						003
JP Morgan Mozaic II USD Index Call Option	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			454,178		454,178	258,896						003
JP Morgan Mozaic II USD Index Call Option	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			27,588		27,588	15,369						003
JP Morgan Mozaic II USD Index Call Option	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		3,606		3,606	1,725						003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	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		43,663		43,663	10,628						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	07/08/2020			418.82		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			11,001		11,001	5,833						003
JP Morgan Mozaic USD Index Call Option	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			64,935		64,935	44,320						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/10/2019	04/23/2020			398.2		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		81,595		81,595	12,311						003
NYSE Zebra Edge Index Call Option	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			3,897		3,897	3,386						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/10/2020	15,628	4,294,363	274.79		91,891		77,557		77,557	(14,334)						003
JP Morgan Mozaic II USD Index Call Option	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		49,792		49,792	14,202						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2019	09/10/2021	3,128	1,213,234	387.88		29,089		23,645		23,645	(5,444)						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/18/2019	07/15/2020	5,939	1,668,972	281.02		73,611		75,244		75,244	1,633						003
JP Morgan Mozaic USD Index Call Option	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			16,610		16,610	11,000						003
JP Morgan Mozaic USD Index Call Option	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			506		506	360						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/14/2020	1,602	610,335	380.9		12,707		9,727		9,727	(2,980)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/21/2019	08/12/2022	1,861	731,590	393.07		21,013		14,435		14,435	(6,578)						003
JP Morgan Mozaic II USD Index Call Option	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			84,591		84,591	53,831						003
NYSE Zebra Edge Index Call Option	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			53,824		53,824	46,556						003
JP Morgan Mozaic USD Index Call Option	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			949,449		949,449	544,486						003
Rainbow Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653	09/17/2019	09/15/2020	########	53,805,311	3007.39		2,368,510		1,983,522		1,983,522	(384,988)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/10/2019	06/02/2020			398.04		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2019	07/20/2021	1,500	584,456	389.65		11,895		9,822		9,822	(2,073)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2019	08/21/2020	26,963	10,291,473	381.69		251,564		182,891		182,891	(68,673)						003

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

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JP Morgan Mozaic II USD Index Call Option	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			134,749		134,749	74,978						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/25/2019	09/21/2020	9,066	3,441,479	379.62		82,678		72,201		72,201	(10,477)						003
JP Morgan Mozaic II USD Index Call Option	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			357,206		357,206	171,198						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/18/2019	09/03/2021	415	161,886	389.73		3,410		2,838		2,838	(572)						003
NYSE Zebra Edge Index Call Option	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		4,672		4,672	1,989						003
JP Morgan Mozaic USD Index Call Option	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		355,170		355,170	163,136						003
JP Morgan Mozaic II USD Index Call Option	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			122,449		122,449	67,876						003
NYSE Zebra Edge Index Call Option	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			539,348		539,348	373,613						003
JP Morgan Mozaic II USD Index Call Option	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		52,916		52,916	21,713						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/22/2020	964	265,236	275.13		4,570		3,734		3,734	(836)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/02/2019	06/21/2022	401	155,623	387.98		5,202		3,729		3,729	(1,473)						003
NYSE Zebra Edge Index Call Option	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			28,550		28,550	23,863						003
JP Morgan Mozaic II USD Index Call Option	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		55,311		55,311	18,712						003
JP Morgan Mozaic II USD Index Call Option	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		196,308		196,308	43,785						003
JP Morgan Mozaic II USD Index Call Option	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			1,145		1,145	675						003
JP Morgan Mozaic II USD Index Call Option	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			77,304		77,304	47,113						003
JP Morgan Mozaic II USD Index Call Option	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			129,490		129,490	71,596						003
NYSE Zebra Edge Index Call Option	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		35,222		35,222	(5,317)						003
NYSE Zebra Edge Index Call Option	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		12,711		12,711	6,955						003
JP Morgan Mozaic II USD Index Call Option	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			195,942		195,942	95,526						003
JP Morgan Mozaic USD Index Call Option	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			12,795		12,795	7,412						003

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JP Morgan Mozaic II USD Index Call Option	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			4,463		4,463	2,511						003
NYSE Zebra Edge Index Call Option	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			11,094		11,094	9,568						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/27/2019	08/24/2021	3,113	1,196,421	384.37		34,271		27,586		27,586	(6,685)						003
Morgan Stanley 3D Index Call Option	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		21,665		21,665	(5,014)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/10/2019	04/29/2020			406.06		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			473,513		473,513	227,091						003
NYSE Zebra Edge Index Call Option	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		375,030		375,030	98,057						003
NYSE Zebra Edge Index Call Option	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			246,609		246,609	181,724						003
JP Morgan Mozaic II USD Index Call Option	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		7,720		7,720	2,274						003
NYSE Zebra Edge Index Call Option	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			20,706		20,706	18,189						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2019	08/25/2020	697	264,318	379.26		6,502		4,933		4,933	(1,569)						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/11/2019	07/02/2021	4,964	1,478,599	297.88		34,060		26,284		26,284	(7,775)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/23/2018	10/04/2019			386.62	(0)												003
JP Morgan Mozaic USD Index Call Option	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			240,417		240,417	183,212						003
JP Morgan Mozaic USD Index Call Option	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			1,175,155		1,175,155	785,915						003
JP Morgan Mozaic USD Index Call Option	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			955		955	715						003
JP Morgan Mozaic II USD Index Call Option	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		57,644		57,644	13,105						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/17/2020	13,079	4,974,245	380.33		120,586		92,393		92,393	(28,193)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/13/2019	09/03/2020			416.36		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			30,406		30,406	15,226						003
NYSE Zebra Edge Index Call Option	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			114,570		114,570	95,512						003
JP Morgan Mozaic USD Index Call Option	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			10,470		10,470	6,505						003

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JP Morgan Mozaic II USD Index Call Option	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			197,698		197,698	98,092						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/12/2020			285.63		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/17/2019	07/15/2022	28,832	11,240,023	389.85		350,305		251,591		251,591	(98,714)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2019	07/21/2021	7,531	2,887,657	383.43		89,093		68,001		68,001	(21,092)						003
NYSE Zebra Edge Index Call Option	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			3,953		3,953	2,650						003
JP Morgan Mozaic II USD Index Call Option	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			480,477		480,477	255,695						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/06/2019	08/05/2022	33,665	12,931,117	384.11		431,587		374,952		374,952	(56,635)						003
JP Morgan Mozaic II USD Index Call Option	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			176,076		176,076	101,565						003
JP Morgan Mozaic USD Index Call Option	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			44,925		44,925	30,555						003
JP Morgan Mozaic II USD Index Call Option	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			1,340,289		1,340,289	669,901						003
JP Morgan Mozaic II USD Index Call Option	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			18,318		18,318	11,117						003
NYSE Zebra Edge Index Call Option	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			22,006		22,006	12,801						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2019	06/24/2022	263	102,608	390.22		3,119		2,228		2,228	(891)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	07/07/2020	7,825	2,149,798	274.73		42,725		37,746		37,746	(4,979)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/08/2019	07/27/2020			294.32		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		31,558		31,558	8,057						003
JP Morgan Mozaic USD Index Call Option	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			895		895	627						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/05/2020			413.18		(0)											003
Morgan Stanley 3D Index Call Option	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
JP Morgan Mozaic II USD Index Call Option	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			294,174		294,174	157,529						003
JP Morgan Mozaic II USD Index Call Option	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			465,338		465,338	255,721						003

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JP Morgan Mozaic USD Index Call Option	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			36,471		36,471	26,249						003
JP Morgan Mozaic II USD Index Call Option	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			407,192		407,192	194,847						003
JP Morgan Mozaic II USD Index Call Option	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			117,409		117,409	63,850						003
JP Morgan Mozaic USD Index Call Option	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		293,964		293,964	87,755						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2019	09/03/2021	7,099	2,745,199	386.7		69,003		56,574		56,574	(12,429)						003
JP Morgan Mozaic II USD Index Call Option	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			81,661		81,661	40,635						003
JP Morgan Mozaic II USD Index Call Option	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		157,386		157,386	44,458						003
JP Morgan Mozaic II USD Index Call Option	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		4,967		4,967	(496)						003
JP Morgan Mozaic II USD Index Call Option	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		767,020		767,020	125,438						003
JP Morgan Mozaic II USD Index Call Option	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			510,340		510,340	224,993						003
JP Morgan Mozaic II USD Index Call Option	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		141,413		141,413	48,099						003
JP Morgan Mozaic II USD Index Call Option	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			745		745	468						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/09/2019	08/03/2021	7,698	2,129,720	276.66		61,353		55,689		55,689	(5,664)						003
JP Morgan Mozaic USD Index Call Option	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		2,260,747		2,260,747	1,172,796						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2019	08/10/2021	8,689	3,359,090	386.6		80,198		68,131		68,131	(12,067)						003
JP Morgan Mozaic II USD Index Call Option	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		9,733		9,733	1,525						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	1,984	558,964	281.75	10,090			28,511		28,511	21,338						003
JP Morgan Mozaic II USD Index Call Option	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			711,365		711,365	387,749						003
JP Morgan Mozaic II USD Index Call Option	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			1,037,676		1,037,676	551,855						003
JP Morgan Mozaic II USD Index Call Option	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		477,350		477,350	37,887						003
JP Morgan Mozaic II USD Index Call Option	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		132,235		132,235	39,677						003
JP Morgan Mozaic II USD Index Call Option	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			344,572		344,572	191,676						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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JP Morgan Mozaic II USD Index Call Option	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		2,147		2,147	555						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/10/2020			412.02		(0)											003
JP Morgan Mozaic USD Index Call Option	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		925,827		925,827	362,325						003
JP Morgan Mozaic USD Index Call Option	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		65,839		65,839	37,976						003
NYSE Zebra Edge Index Call Option	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		164,510		164,510	50,619						003
JP Morgan Mozaic II USD Index Call Option	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		103,162		103,162	17,231						003
NYSE Zebra Edge Index Call Option	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		8,082		8,082	3,795						003
JP Morgan Mozaic II USD Index Call Option	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		2,343,869		2,343,869	1,240,872						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/17/2020			414.67		(0)											003
Rainbow Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Credit Suisse Intl	E58DKGMJYYYJLN8C3868	01/16/2019	01/15/2020	########	39,684,560	2610.3		2,088,598		4,814,884		4,814,884	2,726,286						003
JP Morgan Mozaic II USD Index Call Option	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			51,459		51,459	29,914						003
JP Morgan Mozaic II USD Index Call Option	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		7,175		7,175	2,084						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/24/2019	05/08/2020			403.52		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2019	09/08/2021	10,403	4,067,805	391.04		84,365		66,704		66,704	(17,661)						003
JP Morgan Mozaic USD Index Call Option	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			3,853		3,853	2,603						003
JP Morgan Mozaic USD Index Call Option	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			2,255,818		2,255,818	1,321,411						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/27/2019	03/09/2020			280.25		(0)											003
JP Morgan Mozaic USD Index Call Option	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			411,162		411,162	236,894						003
NYSE Zebra Edge Index Call Option	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			38,771		38,771	35,121						003
NYSE Zebra Edge Index Call Option	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			15,019		15,019	12,300						003
JP Morgan Mozaic II USD Index Call Option	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			621,335		621,335	329,616						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	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		75,292		75,292	22,130						003
JP Morgan Mozaic USD Index Call Option	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			10,430		10,430	6,576						003
JP Morgan Mozaic II USD Index Call Option	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			157,484		157,484	87,224						003
NYSE Zebra Edge Index Call Option	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			218,687		218,687	161,924						003
JP Morgan Mozaic USD Index Call Option	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			98,161		98,161	69,371						003
JP Morgan Mozaic II USD Index Call Option	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		6,863		6,863	2,012						003
JP Morgan Mozaic USD Index Call Option	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		291,283		291,283	119,981						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/08/2019	03/26/2020			410.35		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		235,946		235,946	57,434						003
NYSE Zebra Edge Index Call Option	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			61,948		61,948	53,306						003
JP Morgan Mozaic II USD Index Call Option	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			314,196		314,196	157,228						003
JP Morgan Mozaic II USD Index Call Option	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		197,825		197,825	73,554						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/17/2019	07/11/2022	33,945	9,571,000	281.96		287,171		223,185		223,185	(63,986)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/07/2020			416.34		(0)											003
JP Morgan Mozaic USD Index Call Option	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		246,149		246,149	100,518						003
JP Morgan Mozaic II USD Index Call Option	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			328,799		328,799	153,937						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	07/02/2020			290.73		(0)											003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/30/2019	07/25/2022	59,653	16,747,656	280.75		557,162		423,575		423,575	(133,587)						003
JP Morgan Mozaic USD Index Call Option	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			1,400,071		1,400,071	938,053						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/11/2019	06/27/2022	5,886	1,725,498	293.14		67,228		52,236		52,236	(14,991)						003
JP Morgan Mozaic II USD Index Call Option	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			41,715		41,715	22,861						003
JP Morgan Mozaic USD Index Call Option	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			59,021		59,021	31,716						003

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

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JP Morgan Mozaic USD Index Call Option	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			459,365		459,365	266,378						003
JP Morgan Mozaic II USD Index Call Option	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			118,670		118,670	59,025						003
NYSE Zebra Edge Index Call Option	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			3,665		3,665	3,297						003
NYSE Zebra Edge Index Call Option	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			22,374		22,374	17,172						003
JP Morgan Mozaic II USD Index Call Option	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			499,311		499,311	235,193						003
JP Morgan Mozaic II USD Index Call Option	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			1,122,090		1,122,090	484,760						003
JP Morgan Mozaic II USD Index Call Option	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		118,112		118,112	3,268						003
NYSE Zebra Edge Index Call Option	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		31,347		31,347	19,363						003
JP Morgan Mozaic USD Index Call Option	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			15,219		15,219	8,331						003
JP Morgan Mozaic II USD Index Call Option	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		188,044		188,044	49,766						003
JP Morgan Mozaic II USD Index Call Option	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		127,549		127,549	(6,963)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/24/2019	09/20/2021	6,429	2,482,274	386.08		68,409		53,598		53,598	(14,811)						003
NYSE Zebra Edge Index Call Option	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		13,909		13,909	6,359						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/08/2019	07/29/2020	1,924	531,673	276.31		8,005		6,797		6,797	(1,208)						003
NYSE Zebra Edge Index Call Option	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			86,275		86,275	74,355						003
JP Morgan Mozaic II USD Index Call Option	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		104,118		104,118	15,843						003
JP Morgan Mozaic USD Index Call Option	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		293,834		293,834	114,650						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/25/2019	09/16/2020	6,664	1,829,718	274.57		43,449		33,123		33,123	(10,326)						003
NYSE Zebra Edge Index Call Option	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			25,535		25,535	18,914						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/06/2019	07/29/2022	6,214	1,833,310	295.01		60,041		81,174		81,174	21,133						003
JP Morgan Mozaic II USD Index Call Option	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			930,484		930,484	478,981						003

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/21/2019	02/04/2020			401.33		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			2,389,593		2,389,593	1,307,547						003
JP Morgan Mozaic II USD Index Call Option	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		74,603		74,603	30,613						003
JP Morgan Mozaic II USD Index Call Option	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		222,596		222,596	61,563						003
JP Morgan Mozaic II USD Index Call Option	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			892,012		892,012	432,418						003
JP Morgan Mozaic II USD Index Call Option	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			728,353		728,353	312,147						003
JP Morgan Mozaic II USD Index Call Option	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			1,006,297		1,006,297	542,242						003
NYSE Zebra Edge Index Call Option	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		70,348		70,348	(3,841)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/29/2019	08/26/2020			417.02		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/13/2019	09/04/2020	14,243	5,473,196	384.28		81,184		81,700		81,700	516						003
JP Morgan Mozaic II USD Index Call Option	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		19,724		19,724	5,259						003
JP Morgan Mozaic USD Index Call Option	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		26,835		26,835	13,806						003
JP Morgan Mozaic II USD Index Call Option	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			234,524		234,524	125,772						003
NYSE Zebra Edge Index Call Option	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			124,023		124,023	89,688						003
JP Morgan Mozaic USD Index Call Option	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			46,368		46,368	26,743						003
JP Morgan Mozaic II USD Index Call Option	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			52,714		52,714	26,541						003
JP Morgan Mozaic USD Index Call Option	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			8,666		8,666	5,637						003
JP Morgan Mozaic II USD Index Call Option	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			2,389,917		2,389,917	1,172,534						003
NYSE Zebra Edge Index Call Option	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		4,166		4,166	2,091						003
JP Morgan Mozaic II USD Index Call Option	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		104,017		104,017	27,201						003
JP Morgan Mozaic II USD Index Call Option	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			1,033,779		1,033,779	536,571						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/25/2019	09/24/2020			291.5		(0)											003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Option	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			72,097		72,097	54,228						003
JP Morgan Mozaic USD Index Call Option	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			249		249	164						003
NYSE Zebra Edge Index Call Option	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		10,687		10,687	5,029						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/19/2019	10/06/2021	25,218	7,304,272	289.64		288,457		238,748		238,748	(49,708)						003
JP Morgan Mozaic II USD Index Call Option	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			505,420		505,420	217,323						003
JP Morgan Mozaic USD Index Call Option	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			14,552		14,552	9,109						003
JP Morgan Mozaic II USD Index Call Option	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		238,491		238,491	50,084						003
JP Morgan Mozaic USD Index Call Option	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			85,826		85,826	57,592						003
JP Morgan Mozaic II USD Index Call Option	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		25,353		25,353	8,287						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/21/2019	08/13/2021	3,023	903,372	298.83		21,623		15,725		15,725	(5,899)						003
JP Morgan Mozaic USD Index Call Option	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			286		286	207						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/24/2019	09/08/2021	347	134,631	387.94		3,391		2,611		2,611	(780)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/08/2019	07/29/2020			286.74		(0)											003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/11/2019	07/01/2021	4,282	1,244,513	290.66		43,023		36,154		36,154	(6,869)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2019	08/21/2020	3,078	847,212	275.26		19,514		14,620		14,620	(4,894)						003
JP Morgan Mozaic USD Index Call Option	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			180,470		180,470	94,806						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/17/2020			415.15		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		6,693		6,693	2,178						003
NYSE Zebra Edge Index Call Option	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			125,737		125,737	97,573						003
JP Morgan Mozaic USD Index Call Option	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			361,268		361,268	217,426						003
JP Morgan Mozaic II USD Index Call Option	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		269,056		269,056	(61,762)						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	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		294,170		294,170	17,090						003
JP Morgan Mozaic USD Index Call Option	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		1,759,000		1,759,000	1,086,814						003
JP Morgan Mozaic II USD Index Call Option	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			3,837		3,837	1,867						003
JP Morgan Mozaic II USD Index Call Option	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			1,826,474		1,826,474	1,007,009						003
JP Morgan Mozaic II USD Index Call Option	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		435,235		435,235	190,381						003
JP Morgan Mozaic II USD Index Call Option	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		43,874		43,874	13,301						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/06/2019	07/01/2022	4,053	1,190,070	293.64		40,790		35,335		35,335	(5,455)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/27/2019	03/20/2020			284.55		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		108,827		108,827	(7,070)						003
NYSE Zebra Edge Index Call Option	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			21,771		21,771	19,124						003
NYSE Zebra Edge Index Call Option	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			57,273		57,273	46,400						003
JP Morgan Mozaic II USD Index Call Option	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			760,504		760,504	340,082						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/02/2019	07/28/2020			408.55		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			607,938		607,938	279,818						003
JP Morgan Mozaic USD Index Call Option	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		262,230		262,230	36,778						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/18/2019	08/10/2020	10,735	3,075,357	286.48		98,033		95,137		95,137	(2,896)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	07/06/2020	5,655	2,156,645	381.35		47,561		36,256		36,256	(11,305)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/06/2020			413.92		(0)											003
JP Morgan Mozaic USD Index Call Option	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		453,030		453,030	138,393						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/09/2020			410.07		(0)											003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	06/30/2020	15,204	4,179,068	274.86		86,057		76,207		76,207	(9,850)						003
JP Morgan Mozaic USD Index Call Option	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			3,926,054		3,926,054	2,052,058						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Option	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			162,002		162,002	116,842						003
NYSE Zebra Edge Index Call Option	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		109,244		109,244	40,475						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/24/2019	04/09/2020			406.37		(0)											003
NYSE Zebra Edge Index Call Option	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		27,396		27,396	10,000						003
JP Morgan Mozaic II USD Index Call Option	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			172,818		172,818	89,333						003
JP Morgan Mozaic II USD Index Call Option	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		71,664		71,664	(8,527)						003
NYSE Zebra Edge Index Call Option	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			4,420		4,420	3,951						003
NYSE Zebra Edge Index Call Option	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			68,276		68,276	54,722						003
JP Morgan Mozaic II USD Index Call Option	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			232,307		232,307	115,498						003
JP Morgan Mozaic II USD Index Call Option	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			2,330,943		2,330,943	1,100,390						003
JP Morgan Mozaic USD Index Call Option	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		522,333		522,333	159,122						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/17/2019	07/13/2021	2,968	834,671	281.25		18,430		15,364		15,364	(3,066)						003
NYSE Zebra Edge Index Call Option	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		23,052		23,052	10,739						003
JP Morgan Mozaic II USD Index Call Option	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			14,879		14,879	7,212						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2019	08/13/2021	10,014	3,876,127	387.06		91,030		76,916		76,916	(14,114)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/27/2019	08/23/2022	25,425	9,787,442	384.95		365,869		276,598		276,598	(89,271)						003
JP Morgan Mozaic USD Index Call Option	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			5,863,159		5,863,159	4,189,363						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/10/2020			289.05		(0)											003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2019	08/13/2021	1,323	366,715	277.13		10,282		9,351		9,351	(931)						003
JP Morgan Mozaic II USD Index Call Option	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		549,660		549,660	105,523						003
JP Morgan Mozaic USD Index Call Option	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		141,593		141,593	73,281						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Option	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			3,993,572		3,993,572	2,243,229						003
JP Morgan Mozaic USD Index Call Option	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			14,581		14,581	10,533						003
JP Morgan Mozaic II USD Index Call Option	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			355,197		355,197	186,314						003
Rainbow Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30	02/19/2019	02/14/2020	########	41,924,139	2775.6		1,973,453		3,211,985		3,211,985	1,238,532						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	02/20/2020	294	80,599	273.95	3,036			5,444		5,444	4,593						003
Rainbow Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	04/16/2019	04/15/2020	########	53,975,447	2905.58		2,407,305		1,732,909		1,732,909	(674,396)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/12/2020	1,115	306,601	274.86		5,455		4,527		4,527	(928)						003
JP Morgan Mozaic USD Index Call Option	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		116,260		116,260	62,952						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/25/2017	10/23/2020	4,706	1,290,115	274.16	40,563			87,807		87,807	68,522						003
JP Morgan Mozaic II USD Index Call Option	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			27,689		27,689	18,111						003
JP Morgan Mozaic II USD Index Call Option	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		587,726		587,726	184,230						003
JP Morgan Mozaic II USD Index Call Option	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			108,599		108,599	60,725						003
JP Morgan Mozaic II USD Index Call Option	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		220,011		220,011	99,939						003
JP Morgan Mozaic II USD Index Call Option	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			2,471,919		2,471,919	1,334,246						003
JP Morgan Mozaic USD Index Call Option	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			2,486		2,486	1,951						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2019	08/27/2020	29,825	11,361,792	380.95		290,196		213,867		213,867	(76,329)						003
JP Morgan Mozaic II USD Index Call Option	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			405,780		405,780	183,448						003
JP Morgan Mozaic USD Index Call Option	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		213,886		213,886	64,682						003
JP Morgan Mozaic USD Index Call Option	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			1,224,343		1,224,343	767,312						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/19/2019	03/22/2022	18,351	5,161,549	281.27		321,023		275,282		275,282	(45,741)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/24/2019	09/09/2021	1,296	368,514	284.42		8,642		5,651		5,651	(2,991)						003
JP Morgan Mozaic II USD Index Call Option	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		42,174		42,174	12,793						003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	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		223,751		223,751	102,787						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/18/2019	09/04/2020	949	245,540	258.67		30,346		31,405		31,405	1,059						003
JP Morgan Mozaic USD Index Call Option	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			99,115		99,115	63,785						003
JP Morgan Mozaic USD Index Call Option	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			7,544		7,544	4,451						003
JP Morgan Mozaic II USD Index Call Option	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		8,890		8,890	1,865						003
JP Morgan Mozaic USD Index Call Option	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		9,092		9,092	4,742						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/20/2020	5,190	1,424,234	274.43		32,799		28,030		28,030	(4,769)						003
JP Morgan Mozaic II USD Index Call Option	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		129,275		129,275	42,293						003
JP Morgan Mozaic II USD Index Call Option	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			899,215		899,215	421,271						003
JP Morgan Mozaic II USD Index Call Option	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			149,064		149,064	83,995						003
NYSE Zebra Edge Index Call Option	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			2,031		2,031	1,677						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	07/02/2020	7,255	1,993,165	274.74		38,232		33,712		33,712	(4,520)						003
NYSE Zebra Edge Index Call Option	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			9,111		9,111	7,058						003
JP Morgan Mozaic II USD Index Call Option	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			77,089		77,089	48,660						003
NYSE Zebra Edge Index Call Option	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		197,196		197,196	51,566						003
JP Morgan Mozaic II USD Index Call Option	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			1,302,904		1,302,904	662,119						003
NYSE Zebra Edge Index Call Option	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			5,259		5,259	4,536						003
JP Morgan Mozaic USD Index Call Option	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			1,819		1,819	1,021						003
JP Morgan Mozaic II USD Index Call Option	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		28,047		28,047	7,942						003
JP Morgan Mozaic II USD Index Call Option	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			1,334,748		1,334,748	677,913						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/10/2020			416.85		(0)											003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2019	09/02/2022	14,393	4,143,333	287.88		103,051		69,169		69,169	(33,882)						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	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			49,564		49,564	28,961						003
JP Morgan Mozaic II USD Index Call Option	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			345,233		345,233	177,311						003
JP Morgan Mozaic II USD Index Call Option	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		9,232		9,232	1,572						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/20/2019	06/15/2020			289.53		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2019	08/27/2020			418.31		(0)											003
JP Morgan Mozaic USD Index Call Option	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			3,841,432		3,841,432	2,547,375						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/10/2019	04/30/2020			406.18		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		105,696		105,696	30,446						003
JP Morgan Mozaic II USD Index Call Option	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		94,151		94,151	26,832						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/13/2019	09/04/2020			294.07		(0)											003
JP Morgan Mozaic USD Index Call Option	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			132,603		132,603	69,235						003
JP Morgan Mozaic USD Index Call Option	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		491,279		491,279	985						003
JP Morgan Mozaic USD Index Call Option	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			389,962		389,962	216,401						003
NYSE Zebra Edge Index Call Option	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			1,835,412		1,835,412	1,330,922						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/24/2019	03/27/2020			286.74		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		162,780		162,780	74,405						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/27/2019	08/19/2022	22,997	8,959,358	389.58		286,779		207,428		207,428	(79,351)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2019	08/21/2020	7,287	2,008,288	275.59		46,565		34,666		34,666	(11,899)						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/21/2019	08/05/2022	6,355	1,909,027	300.41		57,498		38,834		38,834	(18,663)						003
NYSE Zebra Edge Index Call Option	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			134,554		134,554	110,315						003
JP Morgan Mozaic II USD Index Call Option	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		78,529		78,529	32,166						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2019	08/21/2020			416.27		(0)											003
NYSE Zebra Edge Index Call Option	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			28,404		28,404	24,207						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/19/2019	01/21/2022	19,352	5,323,381	275.08		412,677		370,736		370,736	(41,941)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/08/2019	03/11/2020			404.56		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		76,561		76,561	22,460						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/09/2019	08/05/2022	27,834	10,827,720	389.01		334,844		254,827		254,827	(80,017)						003
NYSE Zebra Edge Index Call Option	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			60,148		60,148	47,550						003
JP Morgan Mozaic II USD Index Call Option	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			2,695		2,695	1,645						003
JP Morgan Mozaic II USD Index Call Option	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			840,944		840,944	407,373						003
JP Morgan Mozaic II USD Index Call Option	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			1,765,230		1,765,230	947,815						003
NYSE Zebra Edge Index Call Option	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		138,438		138,438	42,914						003
JP Morgan Mozaic II USD Index Call Option	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			133,264		133,264	85,537						003
JP Morgan Mozaic USD Index Call Option	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			27,689		27,689	15,947						003
JP Morgan Mozaic USD Index Call Option	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			1,159,733		1,159,733	771,405						003
JP Morgan Mozaic II USD Index Call Option	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		19,398		19,398	6,063						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2019	08/31/2021	7,252	2,044,082	281.87		48,733		37,681		37,681	(11,052)						003
JP Morgan Mozaic USD Index Call Option	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			435,721		435,721	267,137						003
NYSE Zebra Edge Index Call Option	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			111,223		111,223	69,081						003
NYSE Zebra Edge Index Call Option	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			95,554		95,554	82,521						003
JP Morgan Mozaic II USD Index Call Option	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			216,096		216,096	101,900						003
NYSE Zebra Edge Index Call Option	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		245,858		245,858	99,117						003
JP Morgan Mozaic II USD Index Call Option	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		8,180		8,180	2,733						003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Option	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		80,642		80,642	41,773						003
JP Morgan Mozaic II USD Index Call Option	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			825,507		825,507	417,906						003
JP Morgan Mozaic USD Index Call Option	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			366,217		366,217	228,405						003
JP Morgan Mozaic II USD Index Call Option	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			630,014		630,014	333,470						003
NYSE Zebra Edge Index Call Option	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			223,946		223,946	178,767						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/26/2019	03/25/2020			409.65		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		5,308		5,308	905						003
JP Morgan Mozaic USD Index Call Option	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			50,741		50,741	36,759						003
JP Morgan Mozaic II USD Index Call Option	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			311,762		311,762	168,796						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/31/2018	07/30/2020	188	55,217	293.71	966			891		891	800						003
JP Morgan Mozaic II USD Index Call Option	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		315,654		315,654	68,720						003
JP Morgan Mozaic II USD Index Call Option	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		197,387		197,387	39,542						003
NYSE Zebra Edge Index Call Option	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			48,931		48,931	43,447						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/09/2019	08/01/2022	338	132,149	391.54		3,733		2,773		2,773	(960)						003
JP Morgan Mozaic II USD Index Call Option	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			1,453		1,453	744						003
JP Morgan Mozaic USD Index Call Option	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			72,128		72,128	43,927						003
JP Morgan Mozaic USD Index Call Option	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			112,797		112,797	62,086						003
JP Morgan Mozaic USD Index Call Option	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		4,814		4,814	1,760						003
JP Morgan Mozaic II USD Index Call Option	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		163,312		163,312	71,671						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/22/2018	08/11/2020	246	64,495	261.74	1,826			3,771		3,771	2,461						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/13/2018	12/11/2020	5,208	1,899,416	364.7	46,821			97,494		97,494	50,635						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2017	07/21/2020	6,092	2,152,036	353.27	93,509			170,818		170,818	84,085						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/15/2019	02/12/2021	138	50,906	369.82		1,470		2,123		2,123	653						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/26/2019	06/17/2022	747	298,195	399.11		6,015		4,222		4,222	(1,793)						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/26/2018	12/24/2020	4,537	1,248,130	275.09	23,057			81,878		81,878	63,358						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/04/2016	10/31/2019	22,358	5,908,205	264.25	107,097			273,889		273,889	213,686						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/12/2019	05/24/2022	1,247	472,562	379.02		15,647		16,318		16,318	671						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/12/2019	02/11/2022	2,256	605,756	268.49		16,605		28,387		28,387	11,782						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/10/2019	01/07/2022	59,426	22,024,594	370.62		707,174		1,007,833		1,007,833	300,659						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/05/2018	08/31/2020	6,293	1,633,871	259.65	50,655			108,197		108,197	68,316						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/02/2017	10/30/2020	16,492	6,028,827	365.57	221,317			293,425		293,425	155,730						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	06/30/2020	4,465	1,151,372	257.85	104,651			151,796		151,796	99,793						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/24/2019	04/09/2020	8,219	2,139,638	260.32		51,206		117,668		117,668	66,462						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/10/2019	05/06/2020	12,806	4,728,774	369.25		93,103		169,899		169,899	76,796						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/17/2019	07/07/2022	15,753	4,403,146	279.51		147,922		118,635		118,635	(29,287)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/07/2019	02/05/2021	449	164,805	366.82		5,391		7,853		7,853	2,462						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/30/2019	07/08/2021	389	150,835	388.18		3,738		2,718		2,718	(1,020)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/20/2019	06/05/2020			291.39		(0)											003
JP Morgan Mozaic USD Index Call Option	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			131,557		131,557	100,063						003
NYSE Zebra Edge Index Call Option	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		43,959		43,959	17,688						003
JP Morgan Mozaic II USD Index Call Option	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			2,412,189		2,412,189	1,131,632						003
JP Morgan Mozaic II USD Index Call Option	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			787,330		787,330	352,049						003
JP Morgan Mozaic II USD Index Call Option	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			709,262		709,262	382,237						003

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NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/17/2018	01/15/2021	111	32,389	290.95	952			815		815	696						003
JP Morgan Mozaic USD Index Call Option	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			15,653		15,653	11,759						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/20/2019	04/27/2020			283.74		(0)											003
JP Morgan Mozaic USD Index Call Option	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			37,740		37,740	27,326						003
JP Morgan Mozaic II USD Index Call Option	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		186,274		186,274	35,311						003
JP Morgan Mozaic II USD Index Call Option	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			2,901,011		2,901,011	1,743,300						003
NYSE Zebra Edge Index Call Option	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		18,901		18,901	7,113						003
JP Morgan Mozaic II USD Index Call Option	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		3,526		3,526	1,414						003
NYSE Zebra Edge Index Call Option	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		256,095		256,095	87,100						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/08/2019	04/03/2020			407.12		(0)											003
JP Morgan Mozaic USD Index Call Option	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		139,233		139,233	72,317						003
NYSE Zebra Edge Index Call Option	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			18,128		18,128	13,486						003
JP Morgan Mozaic II USD Index Call Option	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		57,345		57,345	1,492						003
JP Morgan Mozaic USD Index Call Option	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			640,037		640,037	379,534						003
JP Morgan Mozaic II USD Index Call Option	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		41,899		41,899	1,634						003
NYSE Zebra Edge Index Call Option	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			255,553		255,553	188,834						003
JP Morgan Mozaic II USD Index Call Option	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			621,294		621,294	299,226						003
JP Morgan Mozaic USD Index Call Option	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			3,752,992		3,752,992	2,570,054						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/09/2020	46	13,594	293.09	99			263		263	232						003
JP Morgan Mozaic II USD Index Call Option	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			171,198		171,198	90,412						003
JP Morgan Mozaic USD Index Call Option	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			1,566,806		1,566,806	1,127,459						003

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JP Morgan Mozaic II USD Index Call Option	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			336,645		336,645	179,244						003
JP Morgan Mozaic II USD Index Call Option	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		984,661		984,661	185,318						003
JP Morgan Mozaic II USD Index Call Option	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		15,154		15,154	1,539						003
JP Morgan Mozaic USD Index Call Option	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		84,072		84,072	3,003						003
NYSE Zebra Edge Index Call Option	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		21,552		21,552	7,859						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	07/29/2020			402.83		(0)											003
JP Morgan Mozaic USD Index Call Option	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		14,439		14,439	7,479						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/14/2020			413.44		(0)											003
NYSE Zebra Edge Index Call Option	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			36,280		36,280	26,066						003
JP Morgan Mozaic II USD Index Call Option	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			3,042,051		3,042,051	1,535,815						003
JP Morgan Mozaic II USD Index Call Option	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			583,078		583,078	291,410						003
JP Morgan Mozaic II USD Index Call Option	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		162,665		162,665	39,311						003
JP Morgan Mozaic II USD Index Call Option	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		366,650		366,650	(27,141)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/26/2019	03/05/2020			400.11		(0)											003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/08/2019	07/24/2020			293.07		(0)											003
NYSE Zebra Edge Index Call Option	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		114,081		114,081	35,523						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/20/2019	06/12/2020			290.13		(0)											003
NYSE Zebra Edge Index Call Option	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			24,388		24,388	18,120						003
JP Morgan Mozaic II USD Index Call Option	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		52,799		52,799	16,711						003
JP Morgan Mozaic II USD Index Call Option	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			1,264,549		1,264,549	571,558						003
JP Morgan Mozaic II USD Index Call Option	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			1,930,524		1,930,524	952,598						003
JP Morgan Mozaic USD Index Call Option	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		292,417		292,417	47,881						003

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JP Morgan Mozaic II USD Index Call Option	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		12,066		12,066	(20)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2019	08/21/2020	6,969	1,925,978	276.36		42,581		31,161		31,161	(11,420)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/02/2019	06/27/2022	35,662	13,756,551	385.75		496,413		364,590		364,590	(131,823)						003
JP Morgan Mozaic II USD Index Call Option	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		377,524		377,524	183,768						003
JP Morgan Mozaic II USD Index Call Option	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		758		758	225						003
Rainbow Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30	11/16/2018	11/15/2019	########	56,164,385	2730.2		2,751,774		3,264,475		3,264,475	2,547,124						003
NYSE Zebra Edge Index Call Option	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		108,137		108,137	70,871						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	01/31/2020	273	80,278	293.63		834		863		863	810						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/25/2019	09/11/2020			411.49		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		102,758		102,758	34,750						003
NYSE Zebra Edge Index Call Option	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		14,901		14,901	7,200						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/19/2019	07/16/2021	1,503	443,146	294.79		12,522		9,873		9,873	(2,648)						003
JP Morgan Mozaic USD Index Call Option	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		80,524		80,524	58,210						003
JP Morgan Mozaic II USD Index Call Option	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		428		428	226						003
NYSE Zebra Edge Index Call Option	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		4,069		4,069	3,665						003
JP Morgan Mozaic II USD Index Call Option	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		127,409		127,409	(12,609)						003
JP Morgan Mozaic II USD Index Call Option	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		1,243,913		1,243,913	593,511						003
NYSE Zebra Edge Index Call Option	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		155,211		155,211	57,665						003
JP Morgan Mozaic II USD Index Call Option	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		223,870		223,870	125,364						003
JP Morgan Mozaic II USD Index Call Option	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		3,495		3,495	1,416						003
JP Morgan Mozaic II USD Index Call Option	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		385,308		385,308	62,548						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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NYSE Zebra Edge Index Call Option	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			44,107		44,107	27,562						003
JP Morgan Mozaic II USD Index Call Option	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			227,481		227,481	114,357						003
JP Morgan Mozaic II USD Index Call Option	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			884,348		884,348	477,579						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/08/2019	07/31/2020			295		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			599,652		599,652	82,385						003
JP Morgan Mozaic USD Index Call Option	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			6,804		6,804	5,087						003
JP Morgan Mozaic II USD Index Call Option	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			281,709		281,709	151,386						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	06/29/2020	13,361	5,067,377	379.27		126,127		99,240		99,240	(26,887)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/17/2020	9,320	2,563,946	275.1		53,963		45,876		45,876	(8,087)						003
JP Morgan Mozaic II USD Index Call Option	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		8,967		8,967	2,613						003
NYSE Zebra Edge Index Call Option	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			9,598		9,598	7,827						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/08/2019	08/04/2020			290.54		(0)											003
JP Morgan Mozaic USD Index Call Option	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			10,333		10,333	5,364						003
NYSE Zebra Edge Index Call Option	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			6,861		6,861	5,669						003
JP Morgan Mozaic II USD Index Call Option	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			512		512	160						003
NYSE Zebra Edge Index Call Option	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			17,016		17,016	13,108						003
NYSE Zebra Edge Index Call Option	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			59,199		59,199	21,514						003
JP Morgan Mozaic II USD Index Call Option	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			31,468		31,468	19,477						003
NYSE Zebra Edge Index Call Option	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			43,225		43,225	20,370						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2019	07/22/2022	27,802	10,798,301	388.4	368,933			258,806		258,806	(110,127)						003
Morgan Stanley 3D Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653	09/05/2019	08/21/2020	1,728	993,709	575.05	33,317			28,915		28,915	(4,401)						003
JP Morgan Mozaic II USD Index Call Option	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		13,029		13,029	3,366						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/24/2019	04/23/2020			404.1		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		6,311		6,311	2,054						003
NYSE Zebra Edge Index Call Option	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			38,059		38,059	25,250						003
JP Morgan Mozaic II USD Index Call Option	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		106,609		106,609	6,488						003
JP Morgan Mozaic II USD Index Call Option	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		187,816		187,816	58,802						003
JP Morgan Mozaic USD Index Call Option	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			6,133		6,133	4,391						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/09/2019	08/03/2022	648	250,572	386.84		8,330		6,470		6,470	(1,860)						003
JP Morgan Mozaic II USD Index Call Option	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			53,127		53,127	30,827						003
JP Morgan Mozaic II USD Index Call Option	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		53,106		53,106	19,258						003
JP Morgan Mozaic USD Index Call Option	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			453		453	348						003
JP Morgan Mozaic II USD Index Call Option	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			61,932		61,932	37,337						003
JP Morgan Mozaic II USD Index Call Option	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		120,529		120,529	33,149						003
JP Morgan Mozaic II USD Index Call Option	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		626,932		626,932	95,938						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/07/2020	38,146	14,490,037	379.86		344,837		286,482		286,482	(58,355)						003
JP Morgan Mozaic II USD Index Call Option	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		66,347		66,347	10,067						003
NYSE Zebra Edge Index Call Option	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			40,379		40,379	34,758						003
JP Morgan Mozaic II USD Index Call Option	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		163,348		163,348	24,035						003
JP Morgan Mozaic II USD Index Call Option	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			1,343,896		1,343,896	679,935						003
JP Morgan Mozaic USD Index Call Option	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			209,612		209,612	117,718						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/18/2019	02/17/2021	6,692	1,861,285	278.13		109,028		105,153		105,153	(3,875)						003
JP Morgan Mozaic USD Index Call Option	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		14,083		14,083	6,048						003

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JP Morgan Mozaic II USD Index Call Option	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		11,371		11,371	3,036						003
NYSE Zebra Edge Index Call Option	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			727,658		727,658	570,611						003
JP Morgan Mozaic II USD Index Call Option	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			140,740		140,740	89,874						003
JP Morgan Mozaic USD Index Call Option	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		244,105		244,105	74,423						003
JP Morgan Mozaic II USD Index Call Option	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			31,889		31,889	19,930						003
JP Morgan Mozaic USD Index Call Option	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		11,831		11,831	4,741						003
JP Morgan Mozaic II USD Index Call Option	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		210,550		210,550	77,975						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/27/2019	08/20/2021	2,329	660,147	283.45		14,044		10,675		10,675	(3,369)						003
JP Morgan Mozaic II USD Index Call Option	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			5,679		5,679	3,867						003
NYSE Zebra Edge Index Call Option	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			157,854		157,854	127,256						003
JP Morgan Mozaic USD Index Call Option	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			113,928		113,928	80,844						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2019	08/28/2020	17,141	6,553,317	382.31		155,644		112,281		112,281	(43,363)						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	09/04/2019	08/19/2022	14,689	4,422,648	301.09		138,780		87,149		87,149	(51,631)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/09/2019	08/08/2022	67,328	19,003,925	282.26		561,513		442,718		442,718	(118,795)						003
JP Morgan Mozaic USD Index Call Option	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			8,608		8,608	4,670						003
Morgan Stanley 3D Index Call Option	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
JP Morgan Mozaic II USD Index Call Option	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			1,437,875		1,437,875	751,403						003
NYSE Zebra Edge Index Call Option	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			9,274		9,274	6,999						003
JP Morgan Mozaic USD Index Call Option	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			37,389		37,389	26,813						003
JP Morgan Mozaic USD Index Call Option	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			16,507		16,507	12,963						003
NYSE Zebra Edge Index Call Option	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		82,026		82,026	25,219						003
JP Morgan Mozaic II USD Index Call Option	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			2,056,592		2,056,592	1,093,402						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2019	09/08/2021	4,750	1,338,362	281.78		32,250		25,026		25,026	(7,224)						003
JP Morgan Mozaic II USD Index Call Option	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			182,590		182,590	109,190						003
JP Morgan Mozaic II USD Index Call Option	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			10,611		10,611	5,768						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2019	07/26/2022	547	214,782	393		5,656		4,201		4,201	(1,455)						003
JP Morgan Mozaic USD Index Call Option	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		232,560		232,560	34,308						003
NYSE Zebra Edge Index Call Option	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		95,181		95,181	(11,575)						003
JP Morgan Mozaic II USD Index Call Option	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			231,332		231,332	149,794						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2019	07/07/2021	4,228	1,626,880	384.83		44,643		35,178		35,178	(9,465)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/25/2019	09/18/2020	56,500	21,452,523	379.69		506,241		440,177		440,177	(66,064)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/24/2019	09/17/2021	318	125,144	393.46		2,484		1,810		1,810	(674)						003
JP Morgan Mozaic II USD Index Call Option	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			860,092		860,092	477,788						003
JP Morgan Mozaic II USD Index Call Option	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			1,934,888		1,934,888	878,903						003
JP Morgan Mozaic II USD Index Call Option	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			117,426		117,426	62,219						003
NYSE Zebra Edge Index Call Option	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			204,742		204,742	132,622						003
JP Morgan Mozaic II USD Index Call Option	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			1,702,154		1,702,154	858,469						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2019	07/19/2021	427	119,584	279.88		3,162		2,455		2,455	(707)						003
NYSE Zebra Edge Index Call Option	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			1,666,701		1,666,701	1,200,910						003
JP Morgan Mozaic USD Index Call Option	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			458,054		458,054	336,750						003
JP Morgan Mozaic II USD Index Call Option	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		1,012,061		1,012,061	183,731						003
JP Morgan Mozaic II USD Index Call Option	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			97,725		97,725	50,956						003
JP Morgan Mozaic II USD Index Call Option	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		58,212		58,212	18,030						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Option	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			5,606		5,606	3,389						003
NYSE Zebra Edge Index Call Option	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			4,433		4,433	3,303						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/02/2019	07/31/2020			418.34		(0)											003
NYSE Zebra Edge Index Call Option	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			254,440		254,440	176,354						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2019	08/26/2022	318	123,458	388.38	3,999			3,023		3,023	(976)						003
NYSE Zebra Edge Index Call Option	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			180,331		180,331	136,053						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/24/2019	04/08/2020			408.3		(0)											003
NYSE Zebra Edge Index Call Option	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			118,914		118,914	95,247						003
JP Morgan Mozaic II USD Index Call Option	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			222,568		222,568	110,372						003
JP Morgan Mozaic II USD Index Call Option	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			357,702		357,702	174,333						003
JP Morgan Mozaic II USD Index Call Option	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		85,798		85,798	24,400						003
NYSE Zebra Edge Index Call Option	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			604,903		604,903	471,592						003
Morgan Stanley 3D Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653	09/05/2019	08/14/2020			615.11		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			17,321		17,321	9,450						003
JP Morgan Mozaic II USD Index Call Option	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			225,984		225,984	106,518						003
JP Morgan Mozaic II USD Index Call Option	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		13,487		13,487	4,154						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/18/2020	7,909	2,175,318	275.06		46,028		39,141		39,141	(6,887)						003
JP Morgan Mozaic II USD Index Call Option	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		780,905		780,905	168,335						003
JP Morgan Mozaic II USD Index Call Option	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			90,412		90,412	48,746						003
JP Morgan Mozaic USD Index Call Option	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		127,468		127,468	1,315						003
JP Morgan Mozaic II USD Index Call Option	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			23,326		23,326	13,437						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2019	07/23/2021	1,584	445,744	281.34		10,853		8,230		8,230	(2,623)						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Option	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			7,208		7,208	4,906						003
JP Morgan Mozaic USD Index Call Option	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			239,879		239,879	141,462						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/27/2019	06/12/2020			409.79		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			423,285		423,285	247,166						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2019	08/26/2020			286.09		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		234,606		234,606	53,828						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/27/2019	08/19/2021	909	251,856	276.95		7,903		6,530		6,530	(1,373)						003
NYSE Zebra Edge Index Call Option	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			10,082		10,082	8,452						003
JP Morgan Mozaic USD Index Call Option	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			42,045		42,045	24,724						003
JP Morgan Mozaic USD Index Call Option	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			23,636		23,636	16,557						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	06/19/2020			413.33		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			689,215		689,215	350,231						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2019	08/12/2021	3,102	867,328	279.6		20,939		18,561		18,561	(2,378)						003
JP Morgan Mozaic II USD Index Call Option	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		12,437		12,437	1,920						003
JP Morgan Mozaic II USD Index Call Option	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			1,382,010		1,382,010	662,523						003
JP Morgan Mozaic II USD Index Call Option	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			329,720		329,720	158,306						003
NYSE Zebra Edge Index Call Option	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		18,573		18,573	8,693						003
JP Morgan Mozaic USD Index Call Option	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		886,107		886,107	261,996						003
JP Morgan Mozaic USD Index Call Option	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			111,080		111,080	59,731						003
JP Morgan Mozaic II USD Index Call Option	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			3,055,974		3,055,974	1,602,737						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/11/2020	3,318	911,587	274.72		18,881		16,110		16,110	(2,771)						003

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	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		3,183		3,183	1,012						003
JP Morgan Mozaic II USD Index Call Option	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		79,297		79,297	20,441						003
NYSE Zebra Edge Index Call Option	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		3,197		3,197	2,759						003
JP Morgan Mozaic USD Index Call Option	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		551,180		551,180	252,671						003
JP Morgan Mozaic USD Index Call Option	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		12,922		12,922	7,475						003
NYSE Zebra Edge Index Call Option	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		17,395		17,395	14,778						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/27/2019	08/24/2022	8,073	2,306,553	285.7		63,214		43,938		43,938	(19,276)						003
JP Morgan Mozaic II USD Index Call Option	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		4,342		4,342	971						003
JP Morgan Mozaic II USD Index Call Option	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		41,172		41,172	25,066						003
JP Morgan Mozaic II USD Index Call Option	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		129,011		129,011	45,700						003
NYSE Zebra Edge Index Call Option	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		1,506,136		1,506,136	1,169,740						003
JP Morgan Mozaic II USD Index Call Option	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		495,360		495,360	240,046						003
JP Morgan Mozaic USD Index Call Option	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		260,284		260,284	146,452						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/13/2019	09/02/2020	478	183,064	382.94		2,730		2,693		2,693	(37)						003
NYSE Zebra Edge Index Call Option	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		207,322		207,322	152,750						003
JP Morgan Mozaic II USD Index Call Option	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		18,768		18,768	3,054						003
JP Morgan Mozaic II USD Index Call Option	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		12,944		12,944	6,788						003
JP Morgan Mozaic II USD Index Call Option	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		1,147,505		1,147,505	612,714						003
NYSE Zebra Edge Index Call Option	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		138,922		138,922	92,233						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/09/2019	08/05/2022	28,105	7,818,602	278.19		279,085		230,847		230,847	(48,238)						003
NYSE Zebra Edge Index Call Option	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		27,274		27,274	12,351						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2019	08/09/2022	54,172	21,045,432	388.49		654,402		507,885		507,885	(146,517)						003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	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			121,060		121,060	64,749						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/08/2019	07/28/2020	9,166	2,530,016	276.03		48,212		43,026		43,026	(5,186)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/10/2019	05/29/2020			400.96		(0)											003
JP Morgan Mozaic USD Index Call Option	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			52,339		52,339	32,499						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2019	08/27/2021	3,458	958,819	277.25		29,949		24,495		24,495	(5,454)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/27/2019	08/26/2021	7,998	3,117,845	389.81		70,626		53,978		53,978	(16,648)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/25/2019	09/24/2020			417.29		(0)											003
NYSE Zebra Edge Index Call Option	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			74,905		74,905	49,601						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2019	07/20/2021	2,329	652,402	280.08		17,074		13,206		13,206	(3,868)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2019	09/07/2022	8,042	2,321,852	288.72		55,569		36,863		36,863	(18,706)						003
JP Morgan Mozaic USD Index Call Option	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			197,283		197,283	157,043						003
JP Morgan Mozaic II USD Index Call Option	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		1,069,731		1,069,731	259,182						003
NYSE Zebra Edge Index Call Option	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			31,343		31,343	23,675						003
JP Morgan Mozaic II USD Index Call Option	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		6,424		6,424	2,379						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/13/2020			290.9		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			1,854,783		1,854,783	928,245						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/24/2019	04/17/2020			280.42		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2019	07/19/2022	30,661	11,854,665	386.64		428,330		306,141		306,141	(122,189)						003
JP Morgan Mozaic II USD Index Call Option	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		135,490		135,490	22,463						003
JP Morgan Mozaic USD Index Call Option	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		361,549		361,549	184,385						003
NYSE Zebra Edge Index Call Option	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			431,612		431,612	325,300						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/18/2019	04/24/2020	7,594	2,132,190	280.77		89,328		94,900		94,900	5,573						003

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JP Morgan Mozaic USD Index Call Option	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		17,133		17,133	6,944						003
JP Morgan Mozaic II USD Index Call Option	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		767,671		767,671	124,621						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/27/2019	08/17/2021	1,881	527,290	280.33		13,543		10,748		10,748	(2,795)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2019	07/09/2021	6,799	2,636,697	387.79		63,777		48,614		48,614	(15,163)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/20/2019	06/01/2020			287.5		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			378,174		378,174	181,608						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/17/2019	07/13/2021	9,137	3,543,364	387.82		85,793		65,490		65,490	(20,303)						003
JP Morgan Mozaic USD Index Call Option	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			103,422		103,422	66,191						003
JP Morgan Mozaic II USD Index Call Option	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			4,097,303		4,097,303	2,055,964						003
JP Morgan Mozaic USD Index Call Option	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		650,794		650,794	233,519						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/06/2019	08/02/2022	31,149	12,049,014	386.82		365,688		311,207		311,207	(54,481)						003
JP Morgan Mozaic USD Index Call Option	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		34,736		34,736	14,286						003
NYSE Zebra Edge Index Call Option	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			28,589		28,589	23,400						003
NYSE Zebra Edge Index Call Option	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		238,564		238,564	101,802						003
JP Morgan Mozaic USD Index Call Option	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		73,934		73,934	45,682						003
JP Morgan Mozaic USD Index Call Option	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			226,293		226,293	122,539						003
NYSE Zebra Edge Index Call Option	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			12,044		12,044	8,407						003
JP Morgan Mozaic II USD Index Call Option	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			5,132,095		5,132,095	2,449,626						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/17/2019	07/09/2021	10,906	4,196,030	384.75		115,820		91,272		91,272	(24,548)						003
JP Morgan Mozaic II USD Index Call Option	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			191,755		191,755	90,144						003
NYSE Zebra Edge Index Call Option	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		12,313		12,313	7,654						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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JP Morgan Mozaic II USD Index Call Option	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			176,067		176,067	99,187						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/10/2020	8,888	3,371,046	379.29		81,234		68,131		68,131	(13,103)						003
JP Morgan Mozaic USD Index Call Option	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		211,222		211,222	107,341						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/10/2019	05/29/2020			401.87		(0)											003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	06/26/2020	8,505	2,337,133	274.81		49,156		43,518		43,518	(5,638)						003
NYSE Zebra Edge Index Call Option	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			122,574		122,574	90,481						003
JP Morgan Mozaic II USD Index Call Option	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			861,157		861,157	430,631						003
JP Morgan Mozaic USD Index Call Option	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			31,862		31,862	23,023						003
JP Morgan Mozaic II USD Index Call Option	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			2,832,525		2,832,525	1,641,441						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/02/2019	06/30/2021	9,573	3,680,976	384.51		104,539		80,467		80,467	(24,072)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/26/2019	03/19/2020			404.5		(0)											003
NYSE Zebra Edge Index Call Option	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		121,163		121,163	31,792						003
NYSE Zebra Edge Index Call Option	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			354,267		354,267	249,198						003
JP Morgan Mozaic USD Index Call Option	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			196,397		196,397	138,636						003
JP Morgan Mozaic USD Index Call Option	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			31,242		31,242	16,261						003
JP Morgan Mozaic USD Index Call Option	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			362,180		362,180	270,363						003
JP Morgan Mozaic USD Index Call Option	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		328,857		328,857	98,021						003
JP Morgan Mozaic II USD Index Call Option	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			198,451		198,451	115,754						003
JP Morgan Mozaic II USD Index Call Option	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			309,977		309,977	185,595						003
NYSE Zebra Edge Index Call Option	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			70,821		70,821	57,978						003
JP Morgan Mozaic II USD Index Call Option	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		318,769		318,769	108,557						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/24/2019	04/17/2020			280.4		(0)											003

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JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/26/2019	03/20/2020			408.28		(0)											003
NYSE Zebra Edge Index Call Option	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		91,495		91,495	(8,811)						003
NYSE Zebra Edge Index Call Option	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			20,754		20,754	16,965						003
JP Morgan Mozaic USD Index Call Option	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		111,757		111,757	48,146						003
NYSE Zebra Edge Index Call Option	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			6,614		6,614	5,470						003
JP Morgan Mozaic II USD Index Call Option	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		134,199		134,199	34,157						003
JP Morgan Mozaic II USD Index Call Option	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			980,576		980,576	499,064						003
JP Morgan Mozaic II USD Index Call Option	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			396,291		396,291	222,398						003
JP Morgan Mozaic II USD Index Call Option	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			890,178		890,178	469,881						003
JP Morgan Mozaic USD Index Call Option	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		137,553		137,553	71,816						003
NYSE Zebra Edge Index Call Option	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			401,464		401,464	288,964						003
JP Morgan Mozaic USD Index Call Option	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			2,138		2,138	1,630						003
JP Morgan Mozaic II USD Index Call Option	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		8,456		8,456	355						003
JP Morgan Mozaic II USD Index Call Option	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		447,368		447,368	125,177						003
NYSE Zebra Edge Index Call Option	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			43,073		43,073	31,785						003
NYSE Zebra Edge Index Call Option	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		8,329		8,329	3,892						003
JP Morgan Mozaic II USD Index Call Option	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		321,040		321,040	(9,977)						003
JP Morgan Mozaic II USD Index Call Option	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			1,818,324		1,818,324	846,208						003
JP Morgan Mozaic II USD Index Call Option	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		15,596		15,596	7,088						003
JP Morgan Mozaic USD Index Call Option	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			151,438		151,438	80,287						003
NYSE Zebra Edge Index Call Option	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			127,084		127,084	95,869						003

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NYSE Zebra Edge Index Call Option	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			234,269		234,269	186,724						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	01/31/2020	34	9,750	284.93	186			295		295	270						003
JP Morgan Mozaic II USD Index Call Option	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			204,215		204,215	134,155						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/02/2019	07/24/2020			418.81		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			110,670		110,670	61,289						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/17/2019	07/14/2021	5,107	1,981,350	387.95		47,753		36,394		36,394	(11,359)						003
NYSE Zebra Edge Index Call Option	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			1,257,416		1,257,416	983,567						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/08/2019	07/31/2020	8,953	2,456,737	274.39		51,124		46,491		46,491	(4,633)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	07/31/2020	15,187	5,761,519	379.37		139,569		116,742		116,742	(22,827)						003
JP Morgan Mozaic II USD Index Call Option	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			685,522		685,522	338,961						003
JP Morgan Mozaic II USD Index Call Option	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		221,112		221,112	36,480						003
NYSE Zebra Edge Index Call Option	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			171,499		171,499	141,657						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	07/29/2020	269	102,756	381.92		1,881		1,505		1,505	(376)						003
JP Morgan Mozaic II USD Index Call Option	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			40,391		40,391	21,031						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/14/2020	36,498	13,860,876	379.77		333,592		277,595		277,595	(55,997)						003
NYSE Zebra Edge Index Call Option	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			10,067		10,067	7,609						003
JP Morgan Mozaic USD Index Call Option	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			6,562		6,562	4,138						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2019	08/31/2022	18,746	5,347,640	285.27		150,717		105,155		105,155	(45,562)						003
JP Morgan Mozaic USD Index Call Option	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			43,948		43,948	25,245						003
JP Morgan Mozaic USD Index Call Option	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			17,707		17,707	13,402						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/06/2019	07/08/2022	4,745	1,411,263	297.45		40,513		33,750		33,750	(6,763)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/09/2019	08/04/2022	28,280	7,939,811	280.76		251,689		201,825		201,825	(49,864)						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	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		137,622		137,622	37,913						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/10/2019	05/22/2020			403.18		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2019	06/17/2022	2,831	1,082,809	382.51		42,377		32,749		32,749	(9,628)						003
NYSE Zebra Edge Index Call Option	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		11,401		11,401	5,253						003
NYSE Zebra Edge Index Call Option	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		129,900		129,900	49,075						003
JP Morgan Mozaic II USD Index Call Option	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			224,216		224,216	121,796						003
JP Morgan Mozaic II USD Index Call Option	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			9,347		9,347	6,211						003
JP Morgan Mozaic II USD Index Call Option	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			1,706,699		1,706,699	904,747						003
JP Morgan Mozaic II USD Index Call Option	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			642,782		642,782	320,284						003
JP Morgan Mozaic II USD Index Call Option	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			839,238		839,238	452,301						003
JP Morgan Mozaic USD Index Call Option	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		148,219		148,219	61,850						003
JP Morgan Mozaic II USD Index Call Option	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		2,516		2,516	665						003
NYSE Zebra Edge Index Call Option	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			2,702		2,702	1,890						003
JP Morgan Mozaic II USD Index Call Option	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			2,801		2,801	1,756						003
JP Morgan Mozaic II USD Index Call Option	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		90,224		90,224	(12,730)						003
JP Morgan Mozaic II USD Index Call Option	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		3,451		3,451	1,019						003
JP Morgan Mozaic USD Index Call Option	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			54,299		54,299	39,650						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	09/18/2019	09/09/2022	14,989	4,402,895	293.75		183,586		133,201		133,201	(50,385)						003
JP Morgan Mozaic II USD Index Call Option	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		32,435		32,435	2,048						003
JP Morgan Mozaic II USD Index Call Option	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			20,958		20,958	10,857						003
JP Morgan Mozaic II USD Index Call Option	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			1,013,829		1,013,829	516,671						003

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

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NYSE Zebra Edge Index Call Option	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			112,897		112,897	95,971						003
JP Morgan Mozaic USD Index Call Option	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		439,706		439,706	157,836						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	12/11/2020	886	244,886	276.52	11,168			14,936		14,936	11,748						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/30/2019	07/26/2021	4,436	1,734,028	390.87		38,729		27,371		27,371	(11,358)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/20/2019	05/22/2020			284.69		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			2,204,114		2,204,114	1,176,164						003
JP Morgan Mozaic II USD Index Call Option	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		29,073		29,073	2,457						003
JP Morgan Mozaic II USD Index Call Option	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			183,281		183,281	96,217						003
JP Morgan Mozaic USD Index Call Option	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			27,508		27,508	19,664						003
JP Morgan Mozaic USD Index Call Option	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		208,578		208,578	89,508						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/21/2019	08/18/2021	4,351	1,674,889	384.97		47,510		37,263		37,263	(10,247)						003
JP Morgan Mozaic II USD Index Call Option	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		89,411		89,411	23,614						003
JP Morgan Mozaic USD Index Call Option	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		416,984		416,984	155,826						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/01/2018	05/28/2021	42,984	12,079,229	281.02	379,923			623,659		623,659	490,558						003
JP Morgan Mozaic USD Index Call Option	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			103,405		103,405	63,354						003
JP Morgan Mozaic II USD Index Call Option	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		67,150		67,150	19,292						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	30,922	8,544,748	276.33	208,714			559,921		559,921	402,462						003
JP Morgan Mozaic II USD Index Call Option	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		6,288		6,288	2,034						003
JP Morgan Mozaic II USD Index Call Option	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			451,626		451,626	214,234						003
JP Morgan Mozaic II USD Index Call Option	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			241,637		241,637	129,551						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/15/2019	01/14/2022	14,724	3,996,890	271.46		94,526		157,754		157,754	63,228						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/24/2019	03/27/2020	16,280	4,325,529	265.69		64,633		172,184		172,184	107,551						003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2018	10/02/2020	4,860	1,800,509	370.44	41,071			68,067		68,067	37,681						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/19/2019	09/24/2021	20,988	6,214,981	296.12		173,872		134,058		134,058	(39,814)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/08/2019	07/24/2020	5,101	1,406,550	275.72		26,935		24,096		24,096	(2,839)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	07/07/2020			403.76		(0)											003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/05/2018	02/28/2020	5,483	1,487,188	271.25	37,502			36,801		36,801	28,040						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/02/2019	06/23/2022	23,038	6,433,736	279.27		218,858		174,475		174,475	(44,383)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2018	12/27/2021	202	75,386	372.35	2,178			3,210		3,210	1,575						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/06/2017	10/30/2019	3,682	991,421	269.23	30,785			26,981		26,981	21,870						003
Morgan Stanley 3D Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653	05/21/2019	05/08/2020	1,563	920,405	588.95		26,943		21,641		21,641	(5,302)						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/30/2020	1,112	315,588	283.92	4,737			12,279		12,279	10,295						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/24/2019	01/21/2022	75,886	28,095,103	370.23		916,697		1,311,120		1,311,120	394,423						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/18/2020			402.15		(0)											003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/25/2018	07/21/2020	4,517	1,185,550	262.45	35,686			66,032		66,032	43,800						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/05/2018	02/26/2021	145	39,303	271.69	1,302			1,303		1,303	870						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/11/2019	06/28/2022	5,810	1,715,671	295.28		60,731		46,151		46,151	(14,580)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/10/2019	06/08/2020			406.58		(0)											003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/31/2018	08/30/2021	142,619	41,365,345	290.04	1,591,719			1,285,057		1,285,057	1,035,923						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/23/2019	05/20/2022	32,873	12,301,514	374.21		392,836		512,736		512,736	119,900						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/07/2019	02/25/2022	398	146,999	369.27		5,565		7,191		7,191	1,626						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2020	3,604	1,056,253	293.06	28,026			20,169		20,169	17,827						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2018	12/27/2021	127,767	33,734,347	264.03	1,088,576			1,959,848		1,959,848	1,133,226						003

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JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/21/2019	02/20/2020			402.16		(0)											003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/02/2018	07/30/2021	75,419	19,752,233	261.9	659,916			1,235,233		1,235,233	724,392						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2017	09/11/2020	12,643	4,552,994	360.13	182,939			277,891		277,891	143,833						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/21/2019	07/27/2021	3,578	1,063,939	297.34		27,285		20,167		20,167	(7,118)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/24/2019	03/31/2020			286.48		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		57,589		57,589	18,337						003
JP Morgan Mozaic USD Index Call Option	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			319,442		319,442	230,905						003
JP Morgan Mozaic USD Index Call Option	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			146,333		146,333	86,195						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	07/01/2020			285.61		(0)											003
NYSE Zebra Edge Index Call Option	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			64,322		64,322	43,357						003
Rainbow Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30	08/16/2019	08/14/2020	########	50,516,745	2847.6		2,838,081		3,416,512		3,416,512	578,431						003
JP Morgan Mozaic II USD Index Call Option	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			1,025,825		1,025,825	539,408						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/24/2019	09/13/2021	173	65,322	377.15		2,575		2,162		2,162	(413)						003
JP Morgan Mozaic II USD Index Call Option	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		597,843		597,843	115,108						003
JP Morgan Mozaic USD Index Call Option	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			30,411		30,411	21,646						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/22/2020			285.59		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			65,962		65,962	37,883						003
JP Morgan Mozaic USD Index Call Option	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			715,258		715,258	376,843						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/02/2019	06/25/2021	15,243	5,832,330	382.62		178,650		140,270		140,270	(38,380)						003
NYSE Zebra Edge Index Call Option	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			194,859		194,859	113,871						003
JP Morgan Mozaic II USD Index Call Option	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			1,040,524		1,040,524	522,136						003
JP Morgan Mozaic USD Index Call Option	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		11,200		11,200	4,634						003

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NYSE Zebra Edge Index Call Option	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		24,440		24,440	11,239						003
JP Morgan Mozaic USD Index Call Option	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			134,155		134,155	87,547						003
JP Morgan Mozaic II USD Index Call Option	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			1,003,576		1,003,576	504,137						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/02/2019	07/29/2020			420.41		(0)											003
NYSE Zebra Edge Index Call Option	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			465,193		465,193	341,112						003
JP Morgan Mozaic II USD Index Call Option	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			964,700		964,700	469,017						003
Rainbow Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	04/16/2019	04/15/2020	########	53,445,167	2905.58		2,153,840		1,494,724		1,494,724	(659,116)						003
JP Morgan Mozaic II USD Index Call Option	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		131,631		131,631	30,994						003
JP Morgan Mozaic II USD Index Call Option	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		131,797		131,797	44,815						003
NYSE Zebra Edge Index Call Option	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			848,565		848,565	621,275						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/19/2019	05/02/2022	16,188	4,627,228	285.85		242,740		199,990		199,990	(42,750)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	06/19/2020	5,560	1,520,046	273.39		35,195		32,072		32,072	(3,123)						003
JP Morgan Mozaic II USD Index Call Option	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		16,094		16,094	6,925						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/27/2019	07/08/2022	950	362,329	381.27		14,930		11,650		11,650	(3,280)						003
JP Morgan Mozaic USD Index Call Option	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			169,618		169,618	128,952						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/24/2019	05/18/2020			403.41		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/13/2019	08/28/2020			420.04		(0)											003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	09/18/2019	09/16/2022	21,714	6,481,231	298.48		219,753		152,273		152,273	(67,480)						003
JP Morgan Mozaic II USD Index Call Option	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			223,818		223,818	115,095						003
JP Morgan Mozaic USD Index Call Option	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			282		282	124						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	06/26/2020			292.98		(0)											003

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JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/17/2019	07/11/2022	24,455	9,487,220	387.95		314,244		230,393		230,393	(83,851)						003
JP Morgan Mozaic II USD Index Call Option	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			32,151		32,151	16,259						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/21/2020	6,103	1,673,231	274.16		37,839		32,387		32,387	(5,452)						003
NYSE Zebra Edge Index Call Option	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			56,988		56,988	47,167						003
JP Morgan Mozaic II USD Index Call Option	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		5,484		5,484	1,687						003
JP Morgan Mozaic II USD Index Call Option	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			6,656		6,656	3,367						003
JP Morgan Mozaic II USD Index Call Option	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			53,330		53,330	31,807						003
JP Morgan Mozaic II USD Index Call Option	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			1,631,397		1,631,397	775,361						003
JP Morgan Mozaic II USD Index Call Option	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		138,791		138,791	56,890						003
JP Morgan Mozaic II USD Index Call Option	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			144,993		144,993	70,677						003
NYSE Zebra Edge Index Call Option	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			412,708		412,708	308,206						003
JP Morgan Mozaic USD Index Call Option	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		14,305		14,305	7,490						003
NYSE Zebra Edge Index Call Option	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		121,266		121,266	35,350						003
NYSE Zebra Edge Index Call Option	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			42,989		42,989	31,042						003
JP Morgan Mozaic II USD Index Call Option	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		476,417		476,417	80,489						003
JP Morgan Mozaic II USD Index Call Option	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		9,553		9,553	1,661						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2019	07/22/2021	3,554	1,384,908	389.7		32,730		23,258		23,258	(9,472)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2019	09/03/2021	1,001	394,365	393.79		7,180		5,508		5,508	(1,672)						003
NYSE Zebra Edge Index Call Option	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			2,974		2,974	1,972						003
NYSE Zebra Edge Index Call Option	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			41,475		41,475	35,624						003
JP Morgan Mozaic II USD Index Call Option	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			1,657,657		1,657,657	831,934						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/08/2019	08/04/2020	6,387	1,753,080	274.46		36,153		32,861		32,861	(3,292)						003

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JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2019	07/18/2022	30,627	11,900,559	388.57		403,352		282,441		282,441	(120,911)						003
JP Morgan Mozaic II USD Index Call Option	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			436,830		436,830	211,570						003
NYSE Zebra Edge Index Call Option	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			6,642		6,642	5,209						003
JP Morgan Mozaic II USD Index Call Option	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		646,898		646,898	(26,441)						003
JP Morgan Mozaic USD Index Call Option	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			137,459		137,459	103,004						003
NYSE Zebra Edge Index Call Option	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			8,378		8,378	7,238						003
JP Morgan Mozaic II USD Index Call Option	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			120,228		120,228	69,823						003
JP Morgan Mozaic II USD Index Call Option	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			1,297,025		1,297,025	571,355						003
JP Morgan Mozaic USD Index Call Option	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		173,571		173,571	80,063						003
JP Morgan Mozaic USD Index Call Option	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		2,413,587		2,413,587	991,936						003
JP Morgan Mozaic II USD Index Call Option	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			77,399		77,399	38,865						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/20/2019	05/12/2020			284.17		(0)											003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/24/2019	04/21/2020			281.67		(0)											003
JP Morgan Mozaic USD Index Call Option	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			27,424		27,424	19,207						003
JP Morgan Mozaic II USD Index Call Option	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		22,045		22,045	1,860						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/10/2019	06/04/2020			405.15		(0)											003
NYSE Zebra Edge Index Call Option	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		8,218		8,218	4,292						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2019	09/06/2022	26,910	10,521,888	391		313,235		231,504		231,504	(81,731)						003
JP Morgan Mozaic II USD Index Call Option	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		743,966		743,966	141,411						003
JP Morgan Mozaic II USD Index Call Option	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			4,600		4,600	2,936						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	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			69,080		69,080	39,806						003
JP Morgan Mozaic II USD Index Call Option	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		213,644		213,644	49,109						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/20/2019	02/18/2022	111	31,253	280.77		925		1,598		1,598	674						003
JP Morgan Mozaic II USD Index Call Option	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			5,371		5,371	2,895						003
JP Morgan Mozaic II USD Index Call Option	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		274,693		274,693	92,272						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/20/2019	05/15/2020			284.06		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			1,617,700		1,617,700	843,759						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/17/2020			291.15		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			65,465		65,465	40,136						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2019	08/17/2021	540	209,199	387.22		5,057		4,131		4,131	(926)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/04/2019	09/02/2021	2,006	786,938	392.3		18,174		11,950		11,950	(6,224)						003
NYSE Zebra Edge Index Call Option	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			238,139		238,139	169,414						003
NYSE Zebra Edge Index Call Option	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			81,769		81,769	69,702						003
NYSE Zebra Edge Index Call Option	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			367,457		367,457	291,271						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/21/2019	08/06/2021	577	219,694	380.62		7,400		6,031		6,031	(1,369)						003
JP Morgan Mozaic USD Index Call Option	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			11,788		11,788	8,987						003
JP Morgan Mozaic II USD Index Call Option	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			898,903		898,903	452,488						003
JP Morgan Mozaic USD Index Call Option	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			178,796		178,796	119,130						003
NYSE Zebra Edge Index Call Option	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		209,526		209,526	70,224						003
JP Morgan Mozaic USD Index Call Option	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			2,824		2,824	2,109						003
NYSE Zebra Edge Index Call Option	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		23,670		23,670	10,995						003
JP Morgan Mozaic USD Index Call Option	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		379,763		379,763	141,846						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	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		124,699		124,699	34,778						003
JP Morgan Mozaic USD Index Call Option	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			343,786		343,786	258,829						003
JP Morgan Mozaic II USD Index Call Option	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			10,937		10,937	4,682						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/02/2019	06/28/2022	25,038	9,676,447	386.47		341,268		248,738		248,738	(92,530)						003
JP Morgan Mozaic USD Index Call Option	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			16,892		16,892	10,646						003
JP Morgan Mozaic USD Index Call Option	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			31,844		31,844	22,996						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2019	08/10/2022	20,570	5,777,361	280.87		181,835		146,411		146,411	(35,424)						003
JP Morgan Mozaic USD Index Call Option	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			15,609		15,609	11,723						003
JP Morgan Mozaic II USD Index Call Option	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			252,675		252,675	130,206						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	07/06/2020	6,728	1,849,162	274.86		36,935		32,640		32,640	(4,295)						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/11/2019	06/24/2022	10,106	2,947,598	291.68		122,293		96,179		96,179	(26,114)						003
NYSE Zebra Edge Index Call Option	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			73,730		73,730	56,939						003
JP Morgan Mozaic II USD Index Call Option	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			93,632		93,632	50,314						003
JP Morgan Mozaic II USD Index Call Option	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			769,063		769,063	425,423						003
JP Morgan Mozaic II USD Index Call Option	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			139,528		139,528	80,865						003
JP Morgan Mozaic USD Index Call Option	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			3,467		3,467	2,433						003
JP Morgan Mozaic USD Index Call Option	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			4,460,977		4,460,977	3,207,301						003
JP Morgan Mozaic II USD Index Call Option	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			33,797		33,797	14,941						003
NYSE Zebra Edge Index Call Option	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			3,932		3,932	3,437						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2019	07/15/2022	26,339	10,273,461	390.05		331,079		227,913		227,913	(103,166)						003
JP Morgan Mozaic II USD Index Call Option	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			50,225		50,225	24,730						003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Morgan Stanley 3D Index Call Option	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		11,214		11,214	(2,279)						003
Morgan Stanley 3D Index Call Option	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		44,251		44,251	(12,056)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/09/2019	08/06/2021	6,278	2,433,693	387.64		56,504		46,503		46,503	(10,001)						003
JP Morgan Mozaic II USD Index Call Option	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			658,363		658,363	313,819						003
JP Morgan Mozaic II USD Index Call Option	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		3,300		3,300	61						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/08/2019	07/31/2020	10,682	2,950,674	276.24		55,971		49,740		49,740	(6,231)						003
JP Morgan Mozaic USD Index Call Option	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			100,732		100,732	76,784						003
JP Morgan Mozaic II USD Index Call Option	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		168,998		168,998	40,218						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/27/2019	08/23/2022	15,966	4,564,143	285.87		124,054		85,958		85,958	(38,096)						003
NYSE Zebra Edge Index Call Option	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			213,123		213,123	157,505						003
JP Morgan Mozaic II USD Index Call Option	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			65,925		65,925	30,813						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/19/2019	08/14/2020			416.46		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		62,903		62,903	10,534						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/08/2019	03/27/2020			410		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			154,504		154,504	76,815						003
NYSE Zebra Edge Index Call Option	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			9,056		9,056	8,021						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/05/2019	01/31/2020			280.25		(0)											003
NYSE Zebra Edge Index Call Option	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			38,030		38,030	19,183						003
JP Morgan Mozaic II USD Index Call Option	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		998,422		998,422	195,744						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/24/2019	03/27/2020			287.52		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		72,941		72,941	4,060						003
JP Morgan Mozaic II USD Index Call Option	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			75,170		75,170	42,673						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Rainbow Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Goldman Sachs Group	FOR8UP27PHTHYVLBNG30	05/16/2019	05/15/2020	########	52,265,146	2850.96		2,559,895		2,667,253		2,667,253	107,358						003
JP Morgan Mozaic II USD Index Call Option	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			3,235,199		3,235,199	1,603,262						003
JP Morgan Mozaic II USD Index Call Option	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		504,605		504,605	38,256						003
JP Morgan Mozaic II USD Index Call Option	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		87,387		87,387	22,968						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/15/2020	7,269	2,772,841	381.47		62,875		47,227		47,227	(15,648)						003
JP Morgan Mozaic USD Index Call Option	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			3,154,946		3,154,946	1,885,192						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/11/2020			289.38		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2019	07/29/2021	1,509	591,696	392.21		10,787		8,676		8,676	(2,111)						003
JP Morgan Mozaic II USD Index Call Option	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			26,042		26,042	16,362						003
JP Morgan Mozaic II USD Index Call Option	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		74,045		74,045	30,337						003
JP Morgan Mozaic II USD Index Call Option	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			181,752		181,752	96,911						003
JP Morgan Mozaic II USD Index Call Option	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		9,784		9,784	1,787						003
JP Morgan Mozaic II USD Index Call Option	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			719,955		719,955	392,495						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	06/26/2020			294.01		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			4,006		4,006	1,967						003
JP Morgan Mozaic II USD Index Call Option	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			162,471		162,471	86,367						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/23/2018	10/22/2019			391.3		(0)											003
JP Morgan Mozaic USD Index Call Option	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			186,037		186,037	146,155						003
JP Morgan Mozaic USD Index Call Option	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			552,994		552,994	395,354						003
JP Morgan Mozaic II USD Index Call Option	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			863,795		863,795	442,892						003
JP Morgan Mozaic USD Index Call Option	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			187,916		187,916	135,926						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/11/2019	07/01/2022	11,091	3,263,392	294.24		121,315		93,807		93,807	(27,507)						003
JP Morgan Mozaic USD Index Call Option	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			2,611,879		2,611,879	1,337,287						003
JP Morgan Mozaic II USD Index Call Option	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			767,424		767,424	384,697						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	09/04/2019	08/08/2022	7,873	2,360,109	299.79		78,064		49,710		49,710	(28,355)						003
NYSE Zebra Edge Index Call Option	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			790,536		790,536	623,627						003
JP Morgan Mozaic USD Index Call Option	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		613,864		613,864	263,616						003
NYSE Zebra Edge Index Call Option	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			26,697		26,697	24,839						003
JP Morgan Mozaic USD Index Call Option	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		664		664	335						003
JP Morgan Mozaic USD Index Call Option	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			222,163		222,163	120,436						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/26/2019	03/11/2020			403.64		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/25/2019	09/14/2020	12,467	4,697,535	376.79		128,787		115,145		115,145	(13,642)						003
JP Morgan Mozaic II USD Index Call Option	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			57,719		57,719	32,839						003
JP Morgan Mozaic II USD Index Call Option	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			411,745		411,745	206,509						003
JP Morgan Mozaic II USD Index Call Option	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			2,770,840		2,770,840	1,477,146						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/24/2019	09/12/2022	19,914	5,723,203	287.4		163,293		99,285		99,285	(64,008)						003
JP Morgan Mozaic USD Index Call Option	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			18,920		18,920	10,616						003
JP Morgan Mozaic USD Index Call Option	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			27,076		27,076	20,343						003
NYSE Zebra Edge Index Call Option	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		80,039		80,039	23,246						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	07/08/2020			285.24		(0)											003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/24/2019	09/14/2022	6,496	1,850,171	284.81		59,635		37,786		37,786	(21,849)						003
NYSE Zebra Edge Index Call Option	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			23,823		23,823	21,014						003
JP Morgan Mozaic USD Index Call Option	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			3,920		3,920	2,882						003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2018	12/27/2019			393.63	(0)												003
JP Morgan Mozaic II USD Index Call Option	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		467,285		467,285	24,898						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/20/2019	05/08/2020			283.45		(0)											003
NYSE Zebra Edge Index Call Option	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			496,525		496,525	374,216						003
NYSE Zebra Edge Index Call Option	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			1,493		1,493	1,389						003
NYSE Zebra Edge Index Call Option	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			14,001		14,001	7,165						003
JP Morgan Mozaic II USD Index Call Option	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			428		428	210						003
JP Morgan Mozaic II USD Index Call Option	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		175,084		175,084	36,886						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/21/2019	08/19/2022	67,467	26,258,975	389.21		863,582		617,827		617,827	(245,755)						003
JP Morgan Mozaic II USD Index Call Option	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		421,033		421,033	193,189						003
JP Morgan Mozaic USD Index Call Option	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			122,510		122,510	75,704						003
JP Morgan Mozaic II USD Index Call Option	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		21,560		21,560	6,731						003
JP Morgan Mozaic II USD Index Call Option	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			2,016,020		2,016,020	1,015,492						003
JP Morgan Mozaic USD Index Call Option	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			1,609,216		1,609,216	975,176						003
JP Morgan Mozaic II USD Index Call Option	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		53,818		53,818	(8,465)						003
JP Morgan Mozaic II USD Index Call Option	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			3,689		3,689	1,847						003
JP Morgan Mozaic II USD Index Call Option	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			1,188,316		1,188,316	608,530						003
NYSE Zebra Edge Index Call Option	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			18,023		18,023	12,481						003
JP Morgan Mozaic II USD Index Call Option	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		162,017		162,017	27,388						003
JP Morgan Mozaic II USD Index Call Option	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			2,862,307		2,862,307	1,344,813						003
JP Morgan Mozaic II USD Index Call Option	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		111,037		111,037	28,954						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/10/2019	05/01/2020			405.31		(0)											003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	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		23,891		23,891	5,608						003
NYSE Zebra Edge Index Call Option	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		56,887		56,887	30,658						003
JP Morgan Mozaic II USD Index Call Option	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		80,153		80,153	12,859						003
JP Morgan Mozaic USD Index Call Option	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			418,738		418,738	271,000						003
JP Morgan Mozaic II USD Index Call Option	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			354,449		354,449	177,390						003
JP Morgan Mozaic II USD Index Call Option	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		318,826		318,826	130,477						003
JP Morgan Mozaic USD Index Call Option	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		72,007		72,007	1,374						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/27/2019	06/11/2020			408.91		(0)											003
NYSE Zebra Edge Index Call Option	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			165,253		165,253	131,042						003
JP Morgan Mozaic II USD Index Call Option	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		6,301		6,301	1,545						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	09/18/2019	09/03/2021	3,656	1,095,716	299.72		25,362		18,022		18,022	(7,339)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/10/2019	04/28/2020			401.86		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		100,429		100,429	(9,809)						003
JP Morgan Mozaic II USD Index Call Option	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		235,386		235,386	106,512						003
NYSE Zebra Edge Index Call Option	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		173,716		173,716	92,929						003
JP Morgan Mozaic II USD Index Call Option	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		100,298		100,298	22,676						003
NYSE Zebra Edge Index Call Option	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			316,349		316,349	253,817						003
NYSE Zebra Edge Index Call Option	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			47,199		47,199	34,889						003
JP Morgan Mozaic II USD Index Call Option	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		6,849		6,849	1,745						003
JP Morgan Mozaic II USD Index Call Option	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			121,145		121,145	69,454						003
JP Morgan Mozaic USD Index Call Option	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			917,561		917,561	565,746						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Option	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			10,696		10,696	8,587						003
NYSE Zebra Edge Index Call Option	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			482,256		482,256	358,216						003
JP Morgan Mozaic USD Index Call Option	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			163,274		163,274	122,891						003
JP Morgan Mozaic USD Index Call Option	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		831,554		831,554	357,558						003
JP Morgan Mozaic II USD Index Call Option	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			905,792		905,792	440,881						003
JP Morgan Mozaic II USD Index Call Option	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			267,673		267,673	127,312						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/21/2019	02/04/2020			392.79		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	07/02/2020	17,089	6,523,889	381.76		142,693		106,894		106,894	(35,799)						003
JP Morgan Mozaic USD Index Call Option	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			2,487		2,487	1,897						003
JP Morgan Mozaic USD Index Call Option	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			21,229		21,229	12,982						003
NYSE Zebra Edge Index Call Option	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			37,286		37,286	22,333						003
NYSE Zebra Edge Index Call Option	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			734,657		734,657	521,073						003
JP Morgan Mozaic II USD Index Call Option	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			436,793		436,793	196,706						003
JP Morgan Mozaic II USD Index Call Option	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		6,463		6,463	1,563						003
JP Morgan Mozaic II USD Index Call Option	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			2,377,256		2,377,256	1,290,411						003
JP Morgan Mozaic II USD Index Call Option	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			117,567		117,567	64,470						003
JP Morgan Mozaic II USD Index Call Option	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			1,113,794		1,113,794	576,031						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/05/2018	01/31/2020	585	219,153	374.78	4,403			4,906		4,906	3,063						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/20/2019	02/04/2022	21,739	5,999,565	275.98		222,642		419,806		419,806	197,164						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2019	02/11/2022	1,675	437,391	261.07		20,406		29,503		29,503	9,097						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/23/2018	10/04/2019	92,906	33,911,499	365.01	284,291			1,519,564		1,519,564	1,025,920						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/10/2019	06/01/2020			402.24		(0)											003

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JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/24/2019	09/23/2021	3,626	1,032,485	284.73		24,078		15,696		15,696	(8,382)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2019	05/04/2021	805	302,250	375.69		6,396		9,943		9,943	3,547						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	06/26/2019	06/13/2022	5,881	1,736,262	295.24		52,721		46,545		46,545	(6,176)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/20/2019	06/12/2020	19,897	5,368,549	269.82		156,588		158,563		158,563	1,975						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/23/2018	01/22/2021	10,898	4,245,273	389.53	104,952			56,984		56,984	32,408						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/05/2019	04/01/2022	57,220	21,603,513	377.55		716,398		773,908		773,908	57,510						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/19/2019	09/30/2021	24,249	7,084,240	292.14		245,741		196,837		196,837	(48,904)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	12/12/2017	12/11/2019	14,841	5,484,774	369.57	129,858			178,889		178,889	115,329						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/28/2017	06/26/2020	23,922	8,545,524	357.23	334,424			581,148		581,148	301,902						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/31/2018	08/30/2021	1,456	431,877	296.68	12,216			8,817		8,817	7,346						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/13/2019	09/08/2020			293.7		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/27/2019	06/23/2020			401.87		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	02/15/2019	02/12/2021	2,902	1,064,899	366.97		34,764		50,531		50,531	15,767						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/13/2019	09/04/2020			419.57		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/10/2017	07/07/2020	1,155	414,880	359.16	12,672			26,074		26,074	13,745						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	11/13/2018	11/12/2020	83	21,141	253.79	644			1,887		1,887	1,074						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/23/2018	05/22/2020	94	35,045	371.75	751			1,121		1,121	661						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/25/2018	07/21/2020	27	7,201	265.52	179			327		327	224						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/24/2019	05/15/2020			405.4		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		3,750		3,750	730						003
JP Morgan Mozaic USD Index Call Option	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		169,364		169,364	63,432						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	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		6,537		6,537	(603)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/20/2019	06/08/2020			292.39		(0)											003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/24/2019	04/09/2020			284.61		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			1,226,218		1,226,218	584,008						003
NYSE Zebra Edge Index Call Option	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			218,664		218,664	155,254						003
JP Morgan Mozaic USD Index Call Option	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			149,032		149,032	112,183						003
JP Morgan Mozaic II USD Index Call Option	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		108,684		108,684	30,853						003
NYSE Zebra Edge Index Call Option	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		26,082		26,082	15,291						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/30/2019	07/29/2021	1,209	340,838	281.95		7,688		6,044		6,044	(1,644)						003
JP Morgan Mozaic II USD Index Call Option	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			1,045,404		1,045,404	581,862						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2019	08/09/2022	28,199	7,924,678	281.03		247,303		198,823		198,823	(48,480)						003
NYSE Zebra Edge Index Call Option	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		59,995		59,995	18,698						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2019	06/29/2021	240	91,682	382.39		2,546		2,239		2,239	(307)						003
JP Morgan Mozaic USD Index Call Option	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			65,078		65,078	37,832						003
NYSE Zebra Edge Index Call Option	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		1,266,709		1,266,709	560,643						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/24/2019	04/09/2020			281.75		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			96,374		96,374	53,013						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	06/23/2020	14,421	3,943,634	273.47		91,283		83,104		83,104	(8,179)						003
JP Morgan Mozaic II USD Index Call Option	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			416,599		416,599	233,745						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/17/2019	07/15/2022	25,535	7,135,581	279.44		241,564		193,889		193,889	(47,675)						003
JP Morgan Mozaic USD Index Call Option	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			4,943		4,943	3,376						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	07/01/2020	7,390	2,803,999	379.41		69,174		54,355		54,355	(14,819)						003

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

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NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/18/2019	04/03/2020	10,077	2,804,480	278.31		135,432		146,254		146,254	10,822						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/18/2019	01/15/2021	10,427	2,804,675	268.99		242,315		243,241		243,241	926						003
NYSE Zebra Edge Index Call Option	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			252,579		252,579	190,146						003
JP Morgan Mozaic II USD Index Call Option	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			107,377		107,377	62,040						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2019	08/11/2022	22,760	6,425,791	282.33		188,907		149,329		149,329	(39,578)						003
JP Morgan Mozaic II USD Index Call Option	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			2,642,618		2,642,618	1,316,865						003
JP Morgan Mozaic II USD Index Call Option	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			753,277		753,277	390,421						003
JP Morgan Mozaic USD Index Call Option	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		96,829		96,829	53,108						003
NYSE Zebra Edge Index Call Option	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		224,132		224,132	101,061						003
JP Morgan Mozaic II USD Index Call Option	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		4,238		4,238	1,002						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/02/2019	07/27/2020			418.69		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		5,327		5,327	1,160						003
NYSE Zebra Edge Index Call Option	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		407,220		407,220	147,082						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/10/2019	05/08/2020			403.17		(0)											003
NYSE Zebra Edge Index Call Option	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		1,910,786		1,910,786	999,228						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	06/24/2020	569	215,803	379.12		5,362		4,230		4,230	(1,132)						003
NYSE Zebra Edge Index Call Option	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			90,500		90,500	71,464						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/18/2019	03/22/2021	9,600	2,683,669	279.55		149,300		141,633		141,633	(7,668)						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/21/2018	02/20/2020	141	39,721	281.03	994			1,690		1,690	1,507						003
JP Morgan Mozaic II USD Index Call Option	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			54,109		54,109	32,870						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	07/07/2020			289.92		(0)											003

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NYSE Zebra Edge Index Call Option	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			7,963		7,963	6,145						003
JP Morgan Mozaic II USD Index Call Option	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		12,119		12,119	1,866						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/10/2019	03/16/2020			400.02		(0)											003
JP Morgan Mozaic USD Index Call Option	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			591		591	447						003
JP Morgan Mozaic II USD Index Call Option	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		156,539		156,539	347						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	09/18/2019	09/17/2021	7,111	2,133,604	300.06		49,160		34,894		34,894	(14,266)						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/31/2018	08/28/2020	49	14,526	298.53	266			157		157	143						003
JP Morgan Mozaic II USD Index Call Option	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			66,295		66,295	31,932						003
JP Morgan Mozaic II USD Index Call Option	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			201,078		201,078	110,559						003
JP Morgan Mozaic USD Index Call Option	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			1,630		1,630	920						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/06/2019	08/05/2021	2,880	859,405	298.42		16,966		15,308		15,308	(1,658)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	06/24/2020			288.09		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		590,654		590,654	42,137						003
NYSE Zebra Edge Index Call Option	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			616,765		616,765	478,920						003
NYSE Zebra Edge Index Call Option	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			115,941		115,941	90,398						003
NYSE Zebra Edge Index Call Option	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			9,107		9,107	8,072						003
JP Morgan Mozaic USD Index Call Option	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		2,976		2,976	1,278						003
JP Morgan Mozaic II USD Index Call Option	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			320,247		320,247	155,686						003
NYSE Zebra Edge Index Call Option	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		646,225		646,225	337,950						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/27/2019	09/23/2022	37,454	14,661,337	391.45		443,454		319,674		319,674	(123,780)						003
JP Morgan Mozaic II USD Index Call Option	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			807,506		807,506	443,581						003
JP Morgan Mozaic II USD Index Call Option	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			6,497		6,497	3,967						003

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Rainbow Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Credit Suisse Intl	E58DKGMJYYYJLN8C3868	01/16/2019	01/15/2020	########	65,083,237	2610.3		3,178,014		7,756,748		7,756,748	4,578,733						003
JP Morgan Mozaic II USD Index Call Option	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			65,550		65,550	42,287						003
NYSE Zebra Edge Index Call Option	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		6,394		6,394	3,541						003
JP Morgan Mozaic USD Index Call Option	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			2,507,829		2,507,829	1,796,914						003
JP Morgan Mozaic USD Index Call Option	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			6,529		6,529	4,097						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/18/2019	09/14/2021	4,925	1,895,185	384.82		50,086		43,424		43,424	(6,662)						003
JP Morgan Mozaic II USD Index Call Option	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		234,831		234,831	50,854						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/02/2019	07/27/2020	9,336	3,569,884	382.38		65,819		57,985		57,985	(7,834)						003
NYSE Zebra Edge Index Call Option	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			118,055		118,055	98,750						003
JP Morgan Mozaic II USD Index Call Option	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			536,950		536,950	288,695						003
JP Morgan Mozaic USD Index Call Option	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			315,981		315,981	210,488						003
JP Morgan Mozaic USD Index Call Option	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			1,719,631		1,719,631	1,249,148						003
JP Morgan Mozaic II USD Index Call Option	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			239,027		239,027	155,182						003
JP Morgan Mozaic USD Index Call Option	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			130,310		130,310	88,986						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/25/2019	09/14/2020			410.78		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		65,745		65,745	26,756						003
JP Morgan Mozaic II USD Index Call Option	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		203,537		203,537	43,911						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/27/2019	06/15/2020			407.26		(0)											003
JP Morgan Mozaic USD Index Call Option	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			7,967		7,967	5,250						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/24/2019	09/16/2021	2,136	596,272	279.1		19,206		13,608		13,608	(5,598)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/27/2019	06/19/2020			413.3		(0)											003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	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			23,233		23,233	14,318						003
JP Morgan Mozaic II USD Index Call Option	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			153,674		153,674	86,337						003
JP Morgan Mozaic II USD Index Call Option	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		2,144,975		2,144,975	649,170						003
Morgan Stanley 3D Index Call Option	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
JP Morgan Mozaic II USD Index Call Option	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		13,797		13,797	3,599						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/02/2019	06/21/2022	16,703	4,658,024	278.88		161,013		129,127		129,127	(31,886)						003
JP Morgan Mozaic USD Index Call Option	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			8,590		8,590	6,409						003
JP Morgan Mozaic II USD Index Call Option	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		112,868		112,868	22,361						003
JP Morgan Mozaic USD Index Call Option	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		12,417		12,417	7,618						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/25/2019	09/23/2020	17,535	6,699,708	382.07		139,055		118,157		118,157	(20,898)						003
JP Morgan Mozaic II USD Index Call Option	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			88,240		88,240	46,720						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2019	08/28/2020			292.68		(0)											003
NYSE Zebra Edge Index Call Option	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			533,830		533,830	358,842						003
NYSE Zebra Edge Index Call Option	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		41,303		41,303	10,950						003
JP Morgan Mozaic II USD Index Call Option	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		447,080		447,080	98,006						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/21/2019	02/20/2020			394.25		(0)											003
NYSE Zebra Edge Index Call Option	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			141,973		141,973	121,342						003
JP Morgan Mozaic USD Index Call Option	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			47,636		47,636	31,031						003
JP Morgan Mozaic USD Index Call Option	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		528,274		528,274	79,178						003
JP Morgan Mozaic USD Index Call Option	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		315,629		315,629	(6,317)						003
JP Morgan Mozaic USD Index Call Option	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			33,361		33,361	20,963						003
NYSE Zebra Edge Index Call Option	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			2,983		2,983	2,529						003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/09/2019	08/04/2021	590	162,939	276.22		4,819		4,394		4,394	(425)						003
NYSE Zebra Edge Index Call Option	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			21,333		21,333	19,350						003
JP Morgan Mozaic USD Index Call Option	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			27,991		27,991	16,590						003
JP Morgan Mozaic II USD Index Call Option	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			28,151		28,151	17,234						003
JP Morgan Mozaic USD Index Call Option	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			8,364		8,364	4,859						003
JP Morgan Mozaic II USD Index Call Option	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		58,260		58,260	13,719						003
NYSE Zebra Edge Index Call Option	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		690,163		690,163	307,605						003
JP Morgan Mozaic USD Index Call Option	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		94,104		94,104	51,324						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	07/06/2020			290.72		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			159,307		159,307	90,744						003
JP Morgan Mozaic USD Index Call Option	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		5,241		5,241	2,731						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/27/2019	08/25/2022	14,528	4,142,759	285.15		116,663		81,729		81,729	(34,934)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/27/2019	06/22/2020			413.57		(0)											003
JP Morgan Mozaic USD Index Call Option	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		76,659		76,659	39,738						003
JP Morgan Mozaic II USD Index Call Option	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			23,209		23,209	9,935						003
JP Morgan Mozaic II USD Index Call Option	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			942		942	498						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/24/2019	09/10/2021	2,581	728,196	282.17		19,588		13,254		13,254	(6,334)						003
JP Morgan Mozaic II USD Index Call Option	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			2,923		2,923	1,592						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/30/2019	07/28/2021	4,312	1,658,103	384.51		48,858		37,128		37,128	(11,730)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/27/2019	08/20/2021	13,963	5,400,861	386.8		139,071		109,359		109,359	(29,712)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/24/2019	04/13/2020			280.51		(0)											003

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JP Morgan Mozaic II USD Index Call Option	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		1,485		1,485	378						003
JP Morgan Mozaic USD Index Call Option	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		223,287		223,287	68,569						003
JP Morgan Mozaic II USD Index Call Option	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		136,596		136,596	(10,073)						003
NYSE Zebra Edge Index Call Option	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		260,361		260,361	86,783						003
JP Morgan Mozaic USD Index Call Option	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			88,885		88,885	52,310						003
JP Morgan Mozaic II USD Index Call Option	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			6,531		6,531	3,035						003
JP Morgan Mozaic USD Index Call Option	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			9,585		9,585	5,369						003
NYSE Zebra Edge Index Call Option	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		286,892		286,892	113,659						003
JP Morgan Mozaic II USD Index Call Option	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			230,102		230,102	119,625						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/02/2019	07/31/2020			419.21		(0)											003
JP Morgan Mozaic USD Index Call Option	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		119,048		119,048	63,132						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	07/02/2020			418.98		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			2,053,504		2,053,504	1,065,883						003
NYSE Zebra Edge Index Call Option	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			96,104		96,104	64,515						003
JP Morgan Mozaic II USD Index Call Option	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		320,855		320,855	95,314						003
NYSE Zebra Edge Index Call Option	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			1,207,690		1,207,690	881,300						003
NYSE Zebra Edge Index Call Option	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			16,574		16,574	13,362						003
JP Morgan Mozaic USD Index Call Option	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		115,198		115,198	19,240						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2019	09/01/2021	2,501	712,829	285.02		13,955		10,338		10,338	(3,617)						003
JP Morgan Mozaic USD Index Call Option	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			2,237,855		2,237,855	1,168,147						003
JP Morgan Mozaic II USD Index Call Option	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			16,931		16,931	10,529						003
JP Morgan Mozaic II USD Index Call Option	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		190,279		190,279	60,861						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	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		1,420,185		1,420,185	253,443						003
JP Morgan Mozaic II USD Index Call Option	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		116,722		116,722	47,815						003
NYSE Zebra Edge Index Call Option	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			18,857		18,857	13,852						003
NYSE Zebra Edge Index Call Option	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			349,676		349,676	245,730						003
JP Morgan Mozaic II USD Index Call Option	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		85,227		85,227	30,170						003
JP Morgan Mozaic II USD Index Call Option	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			572,671		572,671	276,484						003
JP Morgan Mozaic USD Index Call Option	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			1,221,937		1,221,937	890,553						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/26/2019	03/13/2020			404.77		(0)											003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/20/2019	05/26/2020			284.83		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2019	07/16/2021	10,616	4,112,004	387.33		107,224		78,308		78,308	(28,916)						003
JP Morgan Mozaic USD Index Call Option	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			18,713		18,713	10,797						003
NYSE Zebra Edge Index Call Option	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		391,200		391,200	109,890						003
JP Morgan Mozaic II USD Index Call Option	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		515,866		515,866	93,941						003
NYSE Zebra Edge Index Call Option	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			202,125		202,125	158,589						003
JP Morgan Mozaic USD Index Call Option	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			173,280		173,280	106,857						003
JP Morgan Mozaic II USD Index Call Option	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			763,251		763,251	365,530						003
NYSE Zebra Edge Index Call Option	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		7,102		7,102	3,790						003
JP Morgan Mozaic II USD Index Call Option	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		830,514		830,514	140,099						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2019	07/19/2022	16,098	4,505,605	279.89		160,656		119,500		119,500	(41,156)						003
JP Morgan Mozaic USD Index Call Option	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			51,238		51,238	36,616						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/02/2019	07/24/2020	59,435	22,716,502	382.21		421,986		372,202		372,202	(49,784)						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	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		237,048		237,048	108,192						003
JP Morgan Mozaic USD Index Call Option	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			295,081		295,081	220,121						003
JP Morgan Mozaic II USD Index Call Option	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		171,598		171,598	43,944						003
JP Morgan Mozaic II USD Index Call Option	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		8,736		8,736	2,741						003
JP Morgan Mozaic II USD Index Call Option	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		11,147		11,147	3,370						003
NYSE Zebra Edge Index Call Option	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		66,533		66,533	32,244						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/15/2019	08/11/2021	3,065	1,176,738	383.9		31,664		27,506		27,506	(4,158)						003
JP Morgan Mozaic II USD Index Call Option	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			17,054		17,054	8,783						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/20/2019	05/18/2020			284.14		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		752,789		752,789	124,035						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/06/2019	07/29/2022	11,043	3,279,114	296.94		97,994		50,482		50,482	(47,511)						003
NYSE Zebra Edge Index Call Option	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		9,488		9,488	3,618						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/08/2019	03/27/2020			408.59		(0)											003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/02/2019	06/25/2021	1,217	340,603	279.8		8,205		6,877		6,877	(1,328)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	07/02/2020			417.2		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		49,521		49,521	10,438						003
JP Morgan Mozaic USD Index Call Option	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		466,234		466,234	75,575						003
JP Morgan Mozaic II USD Index Call Option	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		39,603		39,603	9,973						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/07/2020			291.1		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		81,048		81,048	29,449						003
JP Morgan Mozaic II USD Index Call Option	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			509,121		509,121	274,560						003
NYSE Zebra Edge Index Call Option	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		380,166		380,166	151,050						003

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JP Morgan Mozaic II USD Index Call Option	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		202,757		202,757	67,330						003
NYSE Zebra Edge Index Call Option	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			30,840		30,840	22,706						003
JP Morgan Mozaic II USD Index Call Option	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		9,054		9,054	2,576						003
JP Morgan Mozaic II USD Index Call Option	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		15,656		15,656	2,345						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/14/2020			403.51		(0)											003
JP Morgan Mozaic USD Index Call Option	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			24,372		24,372	16,577						003
JP Morgan Mozaic II USD Index Call Option	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			1,357,209		1,357,209	683,788						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/18/2020	154	58,336	379.89		1,230		1,017		1,017	(213)						003
JP Morgan Mozaic USD Index Call Option	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			330,894		330,894	223,769						003
JP Morgan Mozaic II USD Index Call Option	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			23,230		23,230	12,330						003
JP Morgan Mozaic II USD Index Call Option	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			2,153,686		2,153,686	1,168,281						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/24/2019	04/15/2020			405.18		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/23/2018	10/04/2019			400.89	(0)												003
JP Morgan Mozaic USD Index Call Option	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			1,080		1,080	810						003
JP Morgan Mozaic II USD Index Call Option	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			639,875		639,875	322,937						003
JP Morgan Mozaic II USD Index Call Option	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			72,676		72,676	43,981						003
JP Morgan Mozaic USD Index Call Option	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		1,372,596		1,372,596	572,433						003
JP Morgan Mozaic II USD Index Call Option	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		118,325		118,325	32,552						003
NYSE Zebra Edge Index Call Option	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		211,696		211,696	55,430						003
JP Morgan Mozaic II USD Index Call Option	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			584,083		584,083	273,436						003
JP Morgan Mozaic USD Index Call Option	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			130,476		130,476	78,371						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	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		25,525		25,525	4,035						003
JP Morgan Mozaic II USD Index Call Option	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		194,466		194,466	34,737						003
JP Morgan Mozaic II USD Index Call Option	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			165,229		165,229	93,834						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/25/2019	09/16/2020			289.07		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		208,247		208,247	45,301						003
JP Morgan Mozaic II USD Index Call Option	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		87,883		87,883	31,802						003
JP Morgan Mozaic USD Index Call Option	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			929,659		929,659	647,297						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	06/24/2020	773	212,139	274.56		4,033		3,560		3,560	(473)						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/18/2019	06/01/2020	1,253	331,528	264.52		32,643		34,538		34,538	1,895						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/20/2019	05/19/2020			284.01		(0)											003
NYSE Zebra Edge Index Call Option	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			373,377		373,377	275,238						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	06/19/2020	380	142,912	376.53		4,076		3,352		3,352	(724)						003
JP Morgan Mozaic USD Index Call Option	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			1,169		1,169	931						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/19/2019	10/20/2021	20,050	5,481,149	273.38		441,267		404,819		404,819	(36,449)						003
JP Morgan Mozaic II USD Index Call Option	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			91,414		91,414	46,181						003
JP Morgan Mozaic USD Index Call Option	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			265,078		265,078	166,578						003
JP Morgan Mozaic II USD Index Call Option	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			13,170		13,170	6,808						003
JP Morgan Mozaic II USD Index Call Option	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			19,226		19,226	11,624						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/06/2019	07/29/2021	3,342	994,139	297.47		20,634		18,786		18,786	(1,848)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/02/2019	07/28/2020	1,291	493,805	382.4		8,600		7,542		7,542	(1,058)						003
JP Morgan Mozaic USD Index Call Option	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			21,495		21,495	13,453						003
JP Morgan Mozaic USD Index Call Option	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			65,598		65,598	42,722						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Option	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		30,351		30,351	19,231						003
JP Morgan Mozaic II USD Index Call Option	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			978,020		978,020	504,855						003
NYSE Zebra Edge Index Call Option	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			13,212		13,212	10,927						003
NYSE Zebra Edge Index Call Option	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			91,208		91,208	70,948						003
JP Morgan Mozaic II USD Index Call Option	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		151,339		151,339	42,368						003
JP Morgan Mozaic II USD Index Call Option	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		746,472		746,472	123,751						003
JP Morgan Mozaic II USD Index Call Option	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			1,832,626		1,832,626	834,809						003
JP Morgan Mozaic II USD Index Call Option	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		220,832		220,832	81,867						003
NYSE Zebra Edge Index Call Option	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			454,471		454,471	323,461						003
JP Morgan Mozaic USD Index Call Option	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			3,461		3,461	1,969						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/21/2019	08/17/2021	4,278	1,656,146	387.12		42,781		32,881		32,881	(9,900)						003
JP Morgan Mozaic II USD Index Call Option	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		9,220		9,220	1,025						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/25/2019	09/23/2020			414.79		(0)											003
JP Morgan Mozaic USD Index Call Option	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		22,944		22,944	11,721						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/02/2019	06/24/2022	33,040	12,696,388	384.27		480,406		357,860		357,860	(122,546)						003
JP Morgan Mozaic USD Index Call Option	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			3,611		3,611	2,688						003
JP Morgan Mozaic II USD Index Call Option	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			100,880		100,880	57,034						003
NYSE Zebra Edge Index Call Option	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			32,849		32,849	19,277						003
JP Morgan Mozaic II USD Index Call Option	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		12,758		12,758	3,731						003
JP Morgan Mozaic II USD Index Call Option	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		1,147		1,147	461						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/18/2019	06/18/2021	7,248	2,098,540	289.54		74,358		64,861		64,861	(9,498)						003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/20/2019	05/04/2020			280.72		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			299,580		299,580	143,413						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/25/2019	09/22/2020	1,773	673,293	379.78		14,254		12,149		12,149	(2,105)						003
JP Morgan Mozaic II USD Index Call Option	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		160,100		160,100	38,500						003
NYSE Zebra Edge Index Call Option	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			289,952		289,952	212,318						003
JP Morgan Mozaic USD Index Call Option	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		101,508		101,508	52,697						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2019	09/02/2022	27,910	10,868,277	389.41		341,334		255,626		255,626	(85,708)						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/18/2019	05/21/2021	16,133	4,561,889	282.77		224,314		207,066		207,066	(17,248)						003
Morgan Stanley 3D Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653	08/02/2019	07/31/2020			627.91		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			1,678,555		1,678,555	827,737						003
JP Morgan Mozaic II USD Index Call Option	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		54,435		54,435	16,402						003
JP Morgan Mozaic II USD Index Call Option	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			2,626,138		2,626,138	1,361,306						003
JP Morgan Mozaic USD Index Call Option	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			133,902		133,902	96,180						003
JP Morgan Mozaic II USD Index Call Option	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		216,840		216,840	56,808						003
NYSE Zebra Edge Index Call Option	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			14,644		14,644	10,139						003
JP Morgan Mozaic II USD Index Call Option	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		24,066		24,066	7,184						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/21/2019	08/15/2022	24,045	9,344,825	388.64		312,344		224,851		224,851	(87,493)						003
NYSE Zebra Edge Index Call Option	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			62,373		62,373	54,299						003
JP Morgan Mozaic II USD Index Call Option	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		6,274		6,274	2,274						003
JP Morgan Mozaic II USD Index Call Option	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		1,941,309		1,941,309	1,093,712						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/25/2019	09/11/2020	29,482	11,115,145	377.02		301,597		268,998		268,998	(32,599)						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/21/2019	08/12/2022	13,938	4,178,908	299.83		130,040		88,530		88,530	(41,510)						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/13/2019	09/11/2020			411.93		(0)											003
JP Morgan Mozaic USD Index Call Option	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			24,050		24,050	12,581						003
NYSE Zebra Edge Index Call Option	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		67,682		67,682	29,241						003
JP Morgan Mozaic USD Index Call Option	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		4,662		4,662	476						003
NYSE Zebra Edge Index Call Option	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			6,692		6,692	5,943						003
JP Morgan Mozaic USD Index Call Option	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			79,822		79,822	51,738						003
NYSE Zebra Edge Index Call Option	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			107,726		107,726	66,641						003
JP Morgan Mozaic II USD Index Call Option	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			353,467		353,467	181,671						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/26/2019	02/27/2020			401.02		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			3,672,868		3,672,868	1,996,028						003
JP Morgan Mozaic USD Index Call Option	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			24,133		24,133	17,271						003
JP Morgan Mozaic II USD Index Call Option	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			294,353		294,353	164,185						003
NYSE Zebra Edge Index Call Option	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			216,463		216,463	161,076						003
NYSE Zebra Edge Index Call Option	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			98,315		98,315	81,851						003
NYSE Zebra Edge Index Call Option	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			25,486		25,486	21,764						003
NYSE Zebra Edge Index Call Option	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		285,704		285,704	83,042						003
JP Morgan Mozaic II USD Index Call Option	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			988,567		988,567	560,133						003
JP Morgan Mozaic II USD Index Call Option	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		24,193		24,193	4,455						003
JP Morgan Mozaic II USD Index Call Option	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			4,854,617		4,854,617	2,658,546						003
NYSE Zebra Edge Index Call Option	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		188,190		188,190	69,734						003
NYSE Zebra Edge Index Call Option	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			78,086		78,086	61,299						003
JP Morgan Mozaic II USD Index Call Option	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			156,425		156,425	90,008						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Option	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			30,090		30,090	19,485						003
NYSE Zebra Edge Index Call Option	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			71,474		71,474	56,500						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/26/2019	03/02/2020			400.31		(0)											003
NYSE Zebra Edge Index Call Option	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			59,795		59,795	48,150						003
NYSE Zebra Edge Index Call Option	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			657,158		657,158	453,782						003
JP Morgan Mozaic II USD Index Call Option	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			981,896		981,896	506,800						003
Morgan Stanley 3D Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653	09/05/2019	08/14/2020	1,291	741,566	574.27		26,963		23,591		23,591	(3,372)						003
JP Morgan Mozaic II USD Index Call Option	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			920,159		920,159	462,876						003
JP Morgan Mozaic II USD Index Call Option	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		67,352		67,352	(4,387)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/27/2019	09/24/2021	18,066	7,019,321	388.54		169,458		133,816		133,816	(35,642)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/17/2019	07/15/2021	3,954	1,539,633	389.34		34,958		26,189		26,189	(8,769)						003
JP Morgan Mozaic USD Index Call Option	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		126,587		126,587	73,924						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/17/2020			289.92		(0)											003
JP Morgan Mozaic USD Index Call Option	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		108,643		108,643	8,351						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2019	09/08/2022	14,890	4,271,177	286.84		112,125		76,542		76,542	(35,583)						003
JP Morgan Mozaic II USD Index Call Option	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		544,185		544,185	170,171						003
JP Morgan Mozaic II USD Index Call Option	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			494,714		494,714	236,129						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/13/2019	09/10/2020	25,418	9,659,041	380.01		187,330		194,216		194,216	6,886						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/24/2019	09/23/2022	48,607	19,058,260	392.09		577,935		404,024		404,024	(173,911)						003
NYSE Zebra Edge Index Call Option	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		12,385		12,385	6,734						003
JP Morgan Mozaic II USD Index Call Option	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		1,402		1,402	388						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Option	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			24,667		24,667	20,727						003
JP Morgan Mozaic II USD Index Call Option	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			377,992		377,992	179,517						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/10/2019	04/27/2020	10,455	3,877,315	370.86		67,853		125,546		125,546	57,693						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/22/2018	08/11/2020	14,716	3,827,354	260.09	119,931			246,501		246,501	157,667						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/26/2018	12/23/2021	3,615	1,007,673	278.71	21,602			59,360		59,360	43,468						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/26/2019	02/25/2022	22,361	8,251,213	369		338,769		407,724		407,724	68,955						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/15/2019	01/14/2021	449	120,973	269.35		2,178		4,594		4,594	2,416						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017	06/30/2020	1,009	260,198	257.91	23,598			34,237		34,237	22,529						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/30/2019	07/23/2021	421	165,492	393.26		3,308		2,265		2,265	(1,043)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/15/2020			285.64		(0)											003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/06/2019	07/22/2022	7,921	2,345,058	296.07		72,692		60,668		60,668	(12,024)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	04/28/2020	6,086	1,577,647	259.22	79,607			105,419		105,419	69,583						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/30/2019	07/28/2021	9,013	2,517,736	279.34		66,427		54,202		54,202	(12,225)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/26/2019	02/25/2021	1,806	688,114	380.95		12,969		16,342		16,342	3,373						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/19/2018	11/15/2019			387.28	(0)												003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/19/2018	11/15/2019			387.28	(0)												003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/25/2018	07/21/2020	518	144,662	279.05	1,389			1,955		1,955	1,453						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/05/2018	09/03/2021	629	237,273	377.45	5,601			7,704		7,704	3,991						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/08/2019	04/07/2020	3,557	1,320,380	371.23		29,770		40,606		40,606	10,836						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/15/2018	09/30/2020	1,528	398,970	261.14	8,953			24,416		24,416	15,529						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	02/07/2019	02/05/2021	2,463	902,703	366.44		30,005		43,737		43,737	13,732						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/08/2021	660	196,972	298.52	1,799			3,679		3,679	3,066						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/26/2018	11/19/2021	39,385	10,331,586	262.32	242,614			647,204		647,204	371,291						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/02/2018	07/30/2021	126,472	33,841,415	267.58	848,628			1,561,509		1,561,509	966,186						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2018	03/19/2021	43,481	15,900,224	365.68	474,815			807,140		807,140	408,858						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/07/2019	03/05/2021	2,628	985,928	375.14		22,103		32,122		32,122	10,019						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/02/2018	10/01/2020	4,329	1,268,465	292.99	33,791			24,368		24,368	21,533						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/24/2019	04/17/2020			401.91		(0)											003
JP Morgan Mozaic USD Index Call Option	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			69,675		69,675	43,152						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/20/2020			412.12		(0)											003
JP Morgan Mozaic USD Index Call Option	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			235,473		235,473	139,138						003
JP Morgan Mozaic II USD Index Call Option	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			901,512		901,512	460,716						003
NYSE Zebra Edge Index Call Option	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			9,714		9,714	8,202						003
NYSE Zebra Edge Index Call Option	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		104,914		104,914	38,135						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/19/2019	04/08/2022	18,571	5,289,143	284.8		286,849		239,231		239,231	(47,618)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/12/2019	08/30/2022	12,079	3,484,437	288.48		83,946		55,830		55,830	(28,116)						003
JP Morgan Mozaic II USD Index Call Option	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		248,037		248,037	68,543						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/27/2019	06/12/2020			408.45		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		15,223		15,223	3,957						003
JP Morgan Mozaic II USD Index Call Option	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		268,080		268,080	57,294						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/21/2019	08/09/2022	11,751	3,504,713	298.26		117,096		80,759		80,759	(36,337)						003
JP Morgan Mozaic II USD Index Call Option	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			204,505		204,505	113,332						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/09/2019	08/06/2021	506	141,339	279.16		3,519		3,106		3,106	(413)						003

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Morgan Stanley 3D Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653...	08/02/2019	07/09/2020			634.06		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/27/2019	08/01/2022	198	77,634	392.41		2,230		1,566		1,566	(664)						003
NYSE Zebra Edge Index Call Option	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			72,774		72,774	52,219						003
NYSE Zebra Edge Index Call Option	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			736,462		736,462	599,902						003
NYSE Zebra Edge Index Call Option	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			12,150		12,150	7,926						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/19/2019	08/07/2020	4,244	1,165,998	274.75		25,124		21,513		21,513	(3,611)						003
JP Morgan Mozaic II USD Index Call Option	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			107,224		107,224	54,581						003
NYSE Zebra Edge Index Call Option	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			52,114		52,114	42,673						003
JP Morgan Mozaic USD Index Call Option	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			180,724		180,724	114,462						003
JP Morgan Mozaic USD Index Call Option	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			6,867		6,867	5,064						003
NYSE Zebra Edge Index Call Option	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			35,025		35,025	31,392						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/19/2019	08/12/2020			416.43		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			277,511		277,511	149,861						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	04/08/2019	04/02/2020			408.69		(0)											003
Rainbow Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Credit Suisse Intl..	E58DKGMJYYYJLN8C3868....	07/16/2019	07/15/2020	########	41,056,180	3014.3		1,693,157		905,466		905,466	(787,691)						003
NYSE Zebra Edge Index Call Option	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			14,483		14,483	11,273						003
JP Morgan Mozaic USD Index Call Option	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			90,079		90,079	64,000						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	09/24/2019	09/15/2021	4,057	1,138,079	280.55		33,751		23,422		23,422	(10,329)						003
JP Morgan Mozaic II USD Index Call Option	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			125,595		125,595	45,708						003
JP Morgan Mozaic II USD Index Call Option	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			287,335		287,335	128,245						003
NYSE Zebra Edge Index Call Option	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			29,881		29,881	14,344						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/20/2019	05/08/2020			283.13		(0)											003

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NYSE Zebra Edge Index Call Option	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		80,036		80,036	(8,700)						003
JP Morgan Mozaic II USD Index Call Option	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			157,764		157,764	95,846						003
JP Morgan Mozaic USD Index Call Option	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			9,471		9,471	6,695						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/25/2019	09/24/2020	5,817	1,614,963	277.61		31,298		22,458		22,458	(8,840)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/02/2019	07/23/2020			419.35		(0)											003
JP Morgan Mozaic USD Index Call Option	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			2,821		2,821	1,878						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	09/04/2019	09/03/2021	6,196	1,861,673	300.44		44,594		29,089		29,089	(15,505)						003
JP Morgan Mozaic II USD Index Call Option	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		4,514		4,514	1,414						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/18/2019	07/20/2020	935	242,431	259.39		29,088		30,354		30,354	1,267						003
JP Morgan Mozaic USD Index Call Option	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			4,830		4,830	2,908						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/17/2020	11,933	4,537,306	380.22		110,026		84,571		84,571	(25,455)						003
JP Morgan Mozaic II USD Index Call Option	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		23,424		23,424	7,267						003
NYSE Zebra Edge Index Call Option	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			359,088		359,088	270,017						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/18/2019	06/12/2020	4,735	1,316,235	277.97		67,947		70,910		70,910	2,963						003
JP Morgan Mozaic II USD Index Call Option	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			251,235		251,235	146,381						003
JP Morgan Mozaic USD Index Call Option	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		10,701		10,701	6,210						003
JP Morgan Mozaic USD Index Call Option	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			49,824		49,824	34,230						003
JP Morgan Mozaic II USD Index Call Option	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		50,450		50,450	12,767						003
JP Morgan Mozaic II USD Index Call Option	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			3,508,182		3,508,182	1,618,193						003
JP Morgan Mozaic USD Index Call Option	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			33,496		33,496	21,402						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	06/30/2020			407.27		(0)											003

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NYSE Zebra Edge Index Call Option	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			3,509		3,509	2,963						003
JP Morgan Mozaic USD Index Call Option	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			89,551		89,551	67,683						003
NYSE Zebra Edge Index Call Option	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			120,338		120,338	101,506						003
JP Morgan Mozaic II USD Index Call Option	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			1,450,810		1,450,810	694,676						003
JP Morgan Mozaic II USD Index Call Option	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			230,970		230,970	78,606						003
JP Morgan Mozaic USD Index Call Option	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			273,281		273,281	(6,612)						003
JP Morgan Mozaic II USD Index Call Option	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			52,678		52,678	25,324						003
JP Morgan Mozaic USD Index Call Option	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			16,059		16,059	9,470						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/09/2019	08/06/2021	1,711	474,375	277.19	13,280			11,984		11,984	(1,296)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	07/31/2020			416.28		(0)											003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/24/2019	09/09/2022	8,631	2,491,185	288.64	66,888			39,817		39,817	(27,071)						003
JP Morgan Mozaic II USD Index Call Option	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			99,666		99,666	6,059						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/17/2019	07/09/2021	907	257,204	283.72	4,841			3,883		3,883	(958)						003
JP Morgan Mozaic USD Index Call Option	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			608,576		608,576	333,767						003
JP Morgan Mozaic II USD Index Call Option	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			341,726		341,726	191,013						003
JP Morgan Mozaic II USD Index Call Option	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			209,430		209,430	104,022						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/27/2019	03/24/2020			285.67		(0)											003
JP Morgan Mozaic USD Index Call Option	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			67		67	51						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/27/2019	08/18/2021	1,074	301,497	280.82		7,526		5,934		5,934	(1,592)						003
JP Morgan Mozaic II USD Index Call Option	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			375,213		375,213	162,644						003
JP Morgan Mozaic USD Index Call Option	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			130,993		130,993	92,575						003
JP Morgan Mozaic USD Index Call Option	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			1,860,978		1,860,978	1,071,851						003

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	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		64,707		64,707	11,017						003
JP Morgan Mozaic USD Index Call Option	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		10,099		10,099	5,300						003
NYSE Zebra Edge Index Call Option	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		81,680		81,680	24,103						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/04/2019	08/31/2021	7,645	2,979,722	389.74		76,760		52,050		52,050	(24,710)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/10/2019	05/01/2020			404.91		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		33,482		33,482	2,002						003
JP Morgan Mozaic II USD Index Call Option	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			722,035		722,035	374,460						003
JP Morgan Mozaic USD Index Call Option	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		190,136		190,136	70,521						003
JP Morgan Mozaic USD Index Call Option	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		99,051		99,051	53,402						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/09/2019	07/30/2021	8,713	2,458,960	282.23		50,185		42,722		42,722	(7,463)						003
JP Morgan Mozaic USD Index Call Option	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			2,801,262		2,801,262	1,548,916						003
JP Morgan Mozaic USD Index Call Option	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		13,566		13,566	7,245						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/19/2019	11/05/2021	26,932	7,395,797	274.61		570,669		519,861		519,861	(50,808)						003
JP Morgan Mozaic USD Index Call Option	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		14,579		14,579	7,419						003
JP Morgan Mozaic II USD Index Call Option	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		22,710		22,710	7,087						003
NYSE Zebra Edge Index Call Option	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			109,998		109,998	88,554						003
JP Morgan Mozaic USD Index Call Option	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		388,066		388,066	178,310						003
JP Morgan Mozaic USD Index Call Option	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		175,222		175,222	54,021						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/30/2019	07/22/2022	22,376	8,768,919	391.89		265,155		179,909		179,909	(85,246)						003
JP Morgan Mozaic USD Index Call Option	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		364,998		364,998	130,542						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	06/30/2020	1,397	529,796	379.23		12,517		9,962		9,962	(2,555)						003

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/13/2019	08/31/2020	13,116	5,020,711	382.78		81,584		83,393		83,393	1,809						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/09/2020	337	98,399	291.76	797			2,128		2,128	1,869						003
JP Morgan Mozaic II USD Index Call Option	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		1,194,911		1,194,911	49,332						003
JP Morgan Mozaic USD Index Call Option	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		33,027		33,027	16,796						003
JP Morgan Mozaic USD Index Call Option	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			118,128		118,128	88,042						003
JP Morgan Mozaic USD Index Call Option	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		81,509		81,509	818						003
JP Morgan Mozaic USD Index Call Option	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			201,795		201,795	140,855						003
JP Morgan Mozaic II USD Index Call Option	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			841,353		841,353	460,919						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	12/13/2019	157	45,084	287.27	879			1,002		1,002	940						003
JP Morgan Mozaic II USD Index Call Option	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			504,191		504,191	253,306						003
JP Morgan Mozaic II USD Index Call Option	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			1,021,251		1,021,251	552,250						003
JP Morgan Mozaic II USD Index Call Option	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		874,223		874,223	150,007						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/04/2019	08/27/2021	15,376	5,988,121	389.45		155,757		105,840		105,840	(49,917)						003
JP Morgan Mozaic II USD Index Call Option	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		46,626		46,626	8,571						003
JP Morgan Mozaic II USD Index Call Option	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			305,681		305,681	148,884						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/27/2019	08/22/2022	43,008	12,262,954	285.13		344,926		241,742		241,742	(103,184)						003
NYSE Zebra Edge Index Call Option	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			27,049		27,049	19,197						003
JP Morgan Mozaic II USD Index Call Option	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		14,838		14,838	(1,216)						003
NYSE Zebra Edge Index Call Option	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		14,526		14,526	6,756						003
JP Morgan Mozaic II USD Index Call Option	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			177,325		177,325	93,554						003
JP Morgan Mozaic USD Index Call Option	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			713,297		713,297	403,607						003
JP Morgan Mozaic II USD Index Call Option	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		769,295		769,295	131,733						003

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Morgan Stanley 3D Index Call Option	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
NYSE Zebra Edge Index Call Option	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			18,529		18,529	16,888						003
NYSE Zebra Edge Index Call Option	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		220,863		220,863	95,440						003
JP Morgan Mozaic II USD Index Call Option	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		8,087		8,087	2,481						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/17/2019	06/29/2022	1,243	492,676	396.51		12,065		8,006		8,006	(4,059)						003
NYSE Zebra Edge Index Call Option	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			122,954		122,954	90,208						003
JP Morgan Mozaic II USD Index Call Option	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		197,776		197,776	67,299						003
JP Morgan Mozaic II USD Index Call Option	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		544,086		544,086	99,120						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/18/2019	01/04/2021	808	227,082	280.92		11,315		10,900		10,900	(415)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/17/2019	07/06/2022	13,113	3,693,114	281.64		112,246		87,544		87,544	(24,702)						003
JP Morgan Mozaic USD Index Call Option	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		472,527		472,527	168,724						003
JP Morgan Mozaic USD Index Call Option	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			111,262		111,262	71,144						003
JP Morgan Mozaic USD Index Call Option	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			3,782,257		3,782,257	2,095,548						003
JP Morgan Mozaic USD Index Call Option	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		213,100		213,100	118,503						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/04/2019	08/13/2021	301	117,796	390.74		2,861		1,911		1,911	(950)						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/19/2019	12/17/2021	21,580	5,947,998	275.62		447,028		401,750		401,750	(45,278)						003
NYSE Zebra Edge Index Call Option	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			87,469		87,469	74,709						003
JP Morgan Mozaic II USD Index Call Option	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			226,505		226,505	117,620						003
NYSE Zebra Edge Index Call Option	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		394,744		394,744	145,021						003
JP Morgan Mozaic II USD Index Call Option	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		1,401		1,401	459						003
JP Morgan Mozaic USD Index Call Option	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			19,995		19,995	14,402						003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/26/2019	03/12/2020			404.5		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	07/06/2020			414.8		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			104,790		104,790	59,193						003
JP Morgan Mozaic II USD Index Call Option	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		1,548		1,548	610						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/02/2019	07/23/2020	16,259	6,215,657	382.29		114,789		101,206		101,206	(13,583)						003
NYSE Zebra Edge Index Call Option	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			158,782		158,782	126,140						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/20/2019	06/19/2020			291.03		(0)											003
JP Morgan Mozaic USD Index Call Option	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			2,779,838		2,779,838	1,657,985						003
NYSE Zebra Edge Index Call Option	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			610,270		610,270	478,679						003
JP Morgan Mozaic II USD Index Call Option	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			334,953		334,953	160,700						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/13/2020	10,969	3,012,956	274.69		64,605		54,744		54,744	(9,861)						003
JP Morgan Mozaic II USD Index Call Option	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			1,007,070		1,007,070	510,811						003
JP Morgan Mozaic II USD Index Call Option	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			49,360		49,360	27,389						003
JP Morgan Mozaic USD Index Call Option	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			30,741		30,741	18,241						003
JP Morgan Mozaic II USD Index Call Option	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			1,221,579		1,221,579	645,143						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/27/2019	08/08/2022	272	109,075	400.32		2,370		1,525		1,525	(845)						003
NYSE Zebra Edge Index Call Option	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			268,455		268,455	222,459						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/11/2019	07/02/2021	9,694	3,777,736	389.71		83,463		62,030		62,030	(21,433)						003
JP Morgan Mozaic USD Index Call Option	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		2,094,828		2,094,828	903,070						003
JP Morgan Mozaic USD Index Call Option	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			291,590		291,590	218,027						003
JP Morgan Mozaic II USD Index Call Option	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			602,199		602,199	313,700						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2018	10/30/2020	68	19,317	286.09	249			650		650	552						003

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2019	08/24/2020			416.38		(0)											003
NYSE Zebra Edge Index Call Option	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		267,385		267,385	91,322						003
Morgan Stanley 3D Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653	06/21/2019	06/12/2020			630		(0)											003
JP Morgan Mozaic USD Index Call Option	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		58,031		58,031	30,827						003
JP Morgan Mozaic II USD Index Call Option	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			162,209		162,209	87,254						003
JP Morgan Mozaic II USD Index Call Option	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			979,615		979,615	485,115						003
JP Morgan Mozaic USD Index Call Option	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			34,971		34,971	24,841						003
JP Morgan Mozaic USD Index Call Option	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		133,728		133,728	73,072						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/18/2019	09/13/2022	37,077	14,284,068	385.25		503,140		402,955		402,955	(100,185)						003
JP Morgan Mozaic II USD Index Call Option	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			22,765		22,765	12,924						003
NYSE Zebra Edge Index Call Option	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			101,609		101,609	80,683						003
JP Morgan Mozaic II USD Index Call Option	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		5,291		5,291	(721)						003
JP Morgan Mozaic USD Index Call Option	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			19,763		19,763	13,644						003
JP Morgan Mozaic II USD Index Call Option	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			616,115		616,115	345,173						003
JP Morgan Mozaic II USD Index Call Option	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			15,126		15,126	8,996						003
JP Morgan Mozaic II USD Index Call Option	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			211,793		211,793	114,105						003
JP Morgan Mozaic USD Index Call Option	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		545,779		545,779	168,794						003
JP Morgan Mozaic II USD Index Call Option	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			96,918		96,918	48,043						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/10/2019	05/29/2020			402.96		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			1,157,185		1,157,185	592,057						003
JP Morgan Mozaic USD Index Call Option	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			2,746,123		2,746,123	1,482,028						003

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JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2019	08/21/2020			290.41		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		87,552		87,552	28,042						003
JP Morgan Mozaic II USD Index Call Option	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			1,181,513		1,181,513	568,559						003
JP Morgan Mozaic II USD Index Call Option	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		41,163		41,163	823						003
JP Morgan Mozaic II USD Index Call Option	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			134,283		134,283	74,428						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/24/2019	04/07/2020			283.13		(0)											003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/06/2019	08/01/2022	23,453	9,105,776	388.26		262,671		220,905		220,905	(41,766)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/27/2019	09/24/2021	2,799	1,099,893	392.92		21,806		16,529		16,529	(5,277)						003
JP Morgan Mozaic II USD Index Call Option	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			173,357		173,357	95,251						003
NYSE Zebra Edge Index Call Option	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		225,734		225,734	58,429						003
JP Morgan Mozaic II USD Index Call Option	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		117,203		117,203	(12,052)						003
JP Morgan Mozaic II USD Index Call Option	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			99,163		99,163	52,221						003
NYSE Zebra Edge Index Call Option	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			34,552		34,552	29,373						003
JP Morgan Mozaic II USD Index Call Option	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		188,424		188,424	61,875						003
NYSE Zebra Edge Index Call Option	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		152,495		152,495	45,037						003
JP Morgan Mozaic II USD Index Call Option	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		233,066		233,066	66,059						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/30/2019	07/29/2022	27,896	7,930,531	284.29		224,283		162,044		162,044	(62,239)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/24/2019	09/20/2022	30,849	11,996,360	388.87		404,434		291,857		291,857	(112,577)						003
NYSE Zebra Edge Index Call Option	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			9,026		9,026	6,616						003
JP Morgan Mozaic II USD Index Call Option	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			1,815,316		1,815,316	824,867						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/22/2020	7,410	2,822,836	380.93		66,619		50,614		50,614	(16,005)						003
JP Morgan Mozaic II USD Index Call Option	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			6,080		6,080	3,161						003

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/24/2019	09/14/2021	3,368	932,855	276.99		33,712		24,566		24,566	(9,146)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/08/2019	07/24/2020			295.06		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			358,758		358,758	198,158						003
JP Morgan Mozaic II USD Index Call Option	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			906,725		906,725	452,895						003
JP Morgan Mozaic II USD Index Call Option	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			2,349,419		2,349,419	1,137,790						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/11/2019	07/05/2022	7,069	2,100,411	297.15		68,519		51,140		51,140	(17,379)						003
JP Morgan Mozaic II USD Index Call Option	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			98,161		98,161	49,873						003
NYSE Zebra Edge Index Call Option	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			1,188		1,188	1,056						003
JP Morgan Mozaic USD Index Call Option	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		1,169		1,169	598						003
JP Morgan Mozaic II USD Index Call Option	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			1,734,460		1,734,460	827,840						003
NYSE Zebra Edge Index Call Option	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		53,234		53,234	(5,431)						003
JP Morgan Mozaic USD Index Call Option	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		126,261		126,261	67,170						003
JP Morgan Mozaic II USD Index Call Option	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			4,387		4,387	2,159						003
JP Morgan Mozaic II USD Index Call Option	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			209,941		209,941	137,772						003
JP Morgan Mozaic USD Index Call Option	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		63,631		63,631	33,115						003
JP Morgan Mozaic II USD Index Call Option	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		378,229		378,229	111,901						003
JP Morgan Mozaic II USD Index Call Option	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			77,034		77,034	43,255						003
JP Morgan Mozaic USD Index Call Option	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			15,935		15,935	10,360						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/04/2018	11/29/2019			265.27	(0)												003
JP Morgan Mozaic USD Index Call Option	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		789,919		789,919	326,886						003
NYSE Zebra Edge Index Call Option	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		277,123		277,123	109,449						003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Option	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		418,905		418,905	174,735						003
JP Morgan Mozaic II USD Index Call Option	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		31,634		31,634	(322)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/15/2019	08/09/2021	8,674	3,361,438	387.52		76,940		64,837		64,837	(12,103)						003
JP Morgan Mozaic II USD Index Call Option	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		135,203		135,203	37,417						003
JP Morgan Mozaic II USD Index Call Option	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			191,281		191,281	89,653						003
JP Morgan Mozaic II USD Index Call Option	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			790,210		790,210	490,948						003
JP Morgan Mozaic USD Index Call Option	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			3,313		3,313	2,388						003
JP Morgan Mozaic II USD Index Call Option	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		50,538		50,538	12,082						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	08/19/2019	08/14/2020	18,771	7,109,971	378.77		178,702		150,832		150,832	(27,870)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	07/23/2019	07/17/2020			414.63		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			1,896,779		1,896,779	966,189						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	03/27/2019	03/20/2020			282		(0)											003
JP Morgan Mozaic USD Index Call Option	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			1,903,872		1,903,872	1,140,510						003
JP Morgan Mozaic II USD Index Call Option	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		198,447		198,447	86,841						003
JP Morgan Mozaic II USD Index Call Option	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			3,529,360		3,529,360	1,854,625						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	05/10/2019	04/24/2020			405.03		(0)											003
JP Morgan Mozaic USD Index Call Option	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		447,330		447,330	206,502						003
JP Morgan Mozaic II USD Index Call Option	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			240,923		240,923	132,196						003
JP Morgan Mozaic II USD Index Call Option	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			165,675		165,675	81,986						003
JP Morgan Mozaic II USD Index Call Option	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			1,498		1,498	939						003
JP Morgan Mozaic II USD Index Call Option	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		740,277		740,277	130,090						003
JP Morgan Mozaic II USD Index Call Option	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			50,729		50,729	29,090						003

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NYSE Zebra Edge Index Call Option	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			69,935		69,935	47,755						003
JP Morgan Mozaic II USD Index Call Option	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			236,561		236,561	119,246						003
JP Morgan Mozaic II USD Index Call Option	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			2,159,835		2,159,835	1,001,644						003
NYSE Zebra Edge Index Call Option	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		41,278		41,278	16,737						003
JP Morgan Mozaic USD Index Call Option	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		1,290,278		1,290,278	657,375						003
JP Morgan Mozaic II USD Index Call Option	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			2,642,039		2,642,039	1,247,570						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	09/04/2019	09/02/2022	11,309	3,399,276	300.59		110,240		70,435		70,435	(39,805)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/09/2019	08/01/2022	58,730	16,540,751	281.64		501,555		398,303		398,303	(103,252)						003
JP Morgan Mozaic USD Index Call Option	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			19,702		19,702	10,315						003
JP Morgan Mozaic II USD Index Call Option	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			21,117		21,117	10,426						003
JP Morgan Mozaic USD Index Call Option	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		228,586		228,586	(2,705)						003
NYSE Zebra Edge Index Call Option	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			168,215		168,215	125,317						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/27/2019	08/22/2022	21,571	8,401,473	389.48		270,069		195,729		195,729	(74,340)						003
JP Morgan Mozaic II USD Index Call Option	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			1,780,143		1,780,143	948,187						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/17/2019	07/12/2022	32,692	12,688,248	388.12		418,125		306,026		306,026	(112,099)						003
JP Morgan Mozaic II USD Index Call Option	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			131,296		131,296	83,752						003
JP Morgan Mozaic II USD Index Call Option	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			556,614		556,614	265,319						003
JP Morgan Mozaic USD Index Call Option	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			196,554		196,554	142,763						003
JP Morgan Mozaic II USD Index Call Option	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		10,479		10,479	4,731						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/06/2019	07/22/2022	18,517	5,469,473	295.37		175,273		147,056		147,056	(28,217)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/10/2020			418.35		(0)											003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/24/2019	09/15/2022	10,254	2,908,206	283.63		99,049		63,851		63,851	(35,198)						003
JP Morgan Mozaic USD Index Call Option	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			34,414		34,414	22,047						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/24/2019	09/19/2022	30,050	8,649,823	287.85		242,502		146,591		146,591	(95,911)						003
JP Morgan Mozaic II USD Index Call Option	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			162,470		162,470	79,225						003
JP Morgan Mozaic II USD Index Call Option	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		124,803		124,803	32,396						003
JP Morgan Mozaic USD Index Call Option	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		709,754		709,754	214,843						003
JP Morgan Mozaic II USD Index Call Option	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			718,114		718,114	392,715						003
NYSE Zebra Edge Index Call Option	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			63,435		63,435	43,497						003
JP Morgan Mozaic II USD Index Call Option	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			1,707,144		1,707,144	851,599						003
JP Morgan Mozaic USD Index Call Option	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			139,067		139,067	88,840						003
JP Morgan Mozaic II USD Index Call Option	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			88,310		88,310	49,055						003
Morgan Stanley 3D Index Call Option	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		43,285		43,285	(11,513)						003
JP Morgan Mozaic II USD Index Call Option	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		126,250		126,250	29,982						003
JP Morgan Mozaic II USD Index Call Option	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			157,459		157,459	87,067						003
JP Morgan Mozaic II USD Index Call Option	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		12,545		12,545	1,163						003
NYSE Zebra Edge Index Call Option	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		15,861		15,861	5,792						003
JP Morgan Mozaic USD Index Call Option	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		200,545		200,545	15,570						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/06/2019	07/21/2022	3,548	1,072,856	302.35		24,368		19,377		19,377	(4,991)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/10/2020	6,716	1,842,720	274.38		38,818		32,937		32,937	(5,881)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2019	08/25/2020			290.45		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			60,696		60,696	32,100						003
JP Morgan Mozaic II USD Index Call Option	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		37,816		37,816	10,414						003

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

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JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/27/2019	06/10/2020			407.12		(0)											003
JP Morgan Mozaic USD Index Call Option	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			1,731		1,731	985						003
NYSE Zebra Edge Index Call Option	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			21,498		21,498	19,987						003
JP Morgan Mozaic USD Index Call Option	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		239,935		239,935	86,125						003
JP Morgan Mozaic USD Index Call Option	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		7,347		7,347	3,704						003
JP Morgan Mozaic II USD Index Call Option	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		74,825		74,825	23,941						003
JP Morgan Mozaic USD Index Call Option	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		103,090		103,090	55,880						003
JP Morgan Mozaic II USD Index Call Option	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		67,537		67,537	15,512						003
JP Morgan Mozaic II USD Index Call Option	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		1,166,385		1,166,385	278,930						003
JP Morgan Mozaic II USD Index Call Option	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			34,551		34,551	21,285						003
NYSE Zebra Edge Index Call Option	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			4,367		4,367	3,602						003
NYSE Zebra Edge Index Call Option	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		61,029		61,029	15,735						003
JP Morgan Mozaic USD Index Call Option	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		817,067		817,067	246,564						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/18/2019	09/12/2022	39,544	15,370,671	388.7		482,039		374,951		374,951	(107,088)						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/31/2018	08/28/2020	103	30,373	295.8	657			431		431	388						003
JP Morgan Mozaic II USD Index Call Option	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		534,624		534,624	87,900						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/10/2020	12,113	4,618,403	381.28		105,867		79,443		79,443	(26,424)						003
JP Morgan Mozaic USD Index Call Option	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			126,796		126,796	101,773						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/23/2019	07/20/2020			293.18		(0)											003
NYSE Zebra Edge Index Call Option	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		11,001		11,001	6,039						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/17/2019	06/11/2021	513	194,259	378.48		6,831		5,707		5,707	(1,124)						003
NYSE Zebra Edge Index Call Option	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			54,435		54,435	44,125						003

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JP Morgan Mozaic II USD Index Call Option	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			1,976,786		1,976,786	1,105,970						003
JP Morgan Mozaic USD Index Call Option	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			1,115,263		1,115,263	618,986						003
JP Morgan Mozaic II USD Index Call Option	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			1,689,488		1,689,488	807,870						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/17/2019	07/15/2021	546	153,622	281.22		3,409		2,840		2,840	(569)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/24/2019	05/20/2020			403.13		(0)											003
JP Morgan Mozaic II USD Index Call Option	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			328,013		328,013	177,002						003
JP Morgan Mozaic USD Index Call Option	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			252,088		252,088	145,912						003
JP Morgan Mozaic II USD Index Call Option	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			187,145		187,145	97,620						003
JP Morgan Mozaic USD Index Call Option	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		290,653		290,653	119,942						003
NYSE Zebra Edge Index Call Option	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		401,358		401,358	192,625						003
JP Morgan Mozaic USD Index Call Option	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			5,288		5,288	4,145						003
JP Morgan Mozaic II USD Index Call Option	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			711,427		711,427	346,582						003
JP Morgan Mozaic II USD Index Call Option	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			8,837		8,837	5,448						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/21/2019	08/19/2022	5,372	1,624,145	302.36		45,043		29,696		29,696	(15,347)						003
JP Morgan Mozaic USD Index Call Option	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		107,934		107,934	56,997						003
JP Morgan Mozaic USD Index Call Option	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		6,533		6,533	2,683						003
JP Morgan Mozaic II USD Index Call Option	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			196,386		196,386	129,471						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/02/2019	06/17/2022	606	232,679	383.87		8,886		6,646		6,646	(2,240)						003
NYSE Zebra Edge Index Call Option	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			98,987		98,987	65,301						003
JP Morgan Mozaic II USD Index Call Option	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		609,854		609,854	93,481						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/13/2019	09/10/2020			414.62		(0)											003

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Option	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		445,646		445,646	107,545						003
NYSE Zebra Edge Index Call Option	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			2,977		2,977	2,439						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/24/2019	07/19/2021	11,626	4,520,007	388.77		110,916		79,728		79,728	(31,188)						003
NYSE Zebra Edge Index Call Option	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		8,834		8,834	3,193						003
JP Morgan Mozaic II USD Index Call Option	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			188,087		188,087	99,320						003
JP Morgan Mozaic II USD Index Call Option	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		51,050		51,050	12,934						003
JP Morgan Mozaic II USD Index Call Option	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			5,014		5,014	2,730						003
JP Morgan Mozaic II USD Index Call Option	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			1,101,737		1,101,737	531,181						003
JP Morgan Mozaic USD Index Call Option	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			692,226		692,226	494,891						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/18/2019	12/15/2020	7,872	2,177,362	276.58		133,338		132,214		132,214	(1,124)						003
NYSE Zebra Edge Index Call Option	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		65,270		65,270	2,443						003
JP Morgan Mozaic II USD Index Call Option	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			15,181		15,181	9,635						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/24/2019	09/19/2022	38,225	14,919,023	390.29		479,348		341,283		341,283	(138,065)						003
JP Morgan Mozaic II USD Index Call Option	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			86,957		86,957	42,226						003
NYSE Zebra Edge Index Call Option	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			198,547		198,547	157,783						003
JP Morgan Mozaic II USD Index Call Option	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		79,463		79,463	14,223						003
JP Morgan Mozaic II USD Index Call Option	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		70,078		70,078	22,259						003
JP Morgan Mozaic USD Index Call Option	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		495,588		495,588	203,752						003
JP Morgan Mozaic II USD Index Call Option	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			10,441		10,441	6,015						003
JP Morgan Mozaic II USD Index Call Option	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		166,831		166,831	5,494						003
JP Morgan Mozaic II USD Index Call Option	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		178,986		178,986	189						003
JP Morgan Mozaic II USD Index Call Option	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		23,826		23,826	(127)						003

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JP Morgan Mozaic II USD Index Call Option	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			673,393		673,393	345,429						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/04/2019	08/26/2022	56,364	22,000,975	390.34		758,091		494,841		494,841	(263,250)						003
JP Morgan Mozaic USD Index Call Option	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			8,690		8,690	5,362						003
JP Morgan Mozaic II USD Index Call Option	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			146,362		146,362	81,781						003
NYSE Zebra Edge Index Call Option	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			203,721		203,721	121,233						003
JP Morgan Mozaic USD Index Call Option	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			1,130,992		1,130,992	753,990						003
NYSE Zebra Edge Index Call Option	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			455,838		455,838	354,646						003
JP Morgan Mozaic II USD Index Call Option	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			31,591		31,591	17,550						003
NYSE Zebra Edge Index Call Option	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		197,514		197,514	71,939						003
JP Morgan Mozaic USD Index Call Option	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			1,167		1,167	850						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/25/2019	09/18/2020	9,721	2,692,998	277.04		57,352		41,866		41,866	(15,486)						003
JP Morgan Mozaic II USD Index Call Option	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			29,897		29,897	16,576						003
JP Morgan Mozaic II USD Index Call Option	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		3,053		3,053	803						003
JP Morgan Mozaic USD Index Call Option	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		278,184		278,184	86,380						003
JP Morgan Mozaic USD Index Call Option	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		270,120		270,120	113,225						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/18/2019	03/10/2020	308	76,812	249.65		12,399		13,031		13,031	632						003
JP Morgan Mozaic USD Index Call Option	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			13,101		13,101	7,120						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/02/2019	07/30/2020			419.98		(0)											003
JP Morgan Mozaic USD Index Call Option	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			15,918		15,918	12,670						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/18/2019	07/16/2021	7,142	2,106,132	294.9		56,860		46,562		46,562	(10,299)						003
JP Morgan Mozaic II USD Index Call Option	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			182,215		182,215	94,864						003

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JP Morgan Mozaic II USD Index Call Option	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			237,519		237,519	132,170						003
JP Morgan Mozaic USD Index Call Option	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			102,777		102,777	74,159						003
NYSE Zebra Edge Index Call Option	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			6,531		6,531	5,544						003
NYSE Zebra Edge Index Call Option	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			3,134		3,134	2,756						003
JP Morgan Mozaic USD Index Call Option	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			7,693		7,693	5,847						003
JP Morgan Mozaic II USD Index Call Option	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			15,718		15,718	8,422						003
JP Morgan Mozaic II USD Index Call Option	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		561,953		561,953	176,490						003
JP Morgan Mozaic USD Index Call Option	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			7,044		7,044	4,937						003
JP Morgan Mozaic II USD Index Call Option	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		232,573		232,573	51,631						003
JP Morgan Mozaic II USD Index Call Option	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		137,382		137,382	46,256						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/27/2019	08/15/2022	1,089	427,197	392.19		12,472		8,789		8,789	(3,683)						003
JP Morgan Mozaic II USD Index Call Option	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		1,297,082		1,297,082	231,362						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	07/09/2020			417.94		(0)											003
JP Morgan Mozaic USD Index Call Option	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			119,794		119,794	68,978						003
JP Morgan Mozaic II USD Index Call Option	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		473,059		473,059	199						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/02/2019	06/30/2022	13,637	3,830,438	280.89		121,231		94,668		94,668	(26,563)						003
JP Morgan Mozaic II USD Index Call Option	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			712,430		712,430	393,321						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	09/04/2019	08/26/2021	6,124	1,826,308	298.24		49,223		33,409		33,409	(15,814)						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/18/2019	11/13/2020	16,909	4,670,754	276.23		286,746		286,528		286,528	(218)						003
JP Morgan Mozaic II USD Index Call Option	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		14,791		14,791	4,020						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/17/2019	07/08/2022	26,123	7,291,724	279.13		249,475		201,005		201,005	(48,470)						003
JP Morgan Mozaic USD Index Call Option	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			6,058		6,058	4,557						003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/29/2019	08/24/2020	10,100	2,779,791	275.22		65,450		49,090		49,090	(16,360)						003
JP Morgan Mozaic II USD Index Call Option	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			54,259		54,259	27,444						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/24/2019	09/21/2021	5,163	1,991,349	385.72		55,809		43,832		43,832	(11,977)						003
JP Morgan Mozaic II USD Index Call Option	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		17,372		17,372	4,114						003
JP Morgan Mozaic USD Index Call Option	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			3,266,513		3,266,513	1,705,304						003
JP Morgan Mozaic II USD Index Call Option	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			1,192,260		1,192,260	561,842						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/10/2019	06/29/2020	19,753	5,429,186	274.86		114,565		101,430		101,430	(13,135)						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/21/2019	08/19/2021	3,724	1,122,546	301.43		23,173		16,267		16,267	(6,906)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/19/2019	08/12/2020	12,065	4,577,702	379.43		111,960		93,694		93,694	(18,266)						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/03/2018	11/30/2020	185	52,544	283.53	978			2,127		2,127	1,764						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/04/2019	03/22/2022	27,442	7,423,798	270.53		198,129		316,272		316,272	118,143						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2018	10/02/2020	4,672	1,736,721	371.74	37,282			61,251		61,251	34,148						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/05/2017	04/28/2020	18,116	4,768,388	263.22	199,453			247,106		247,106	171,495						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	03/21/2019	03/08/2022	11,769	3,227,229	274.22		148,851		233,671		233,671	84,821						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/02/2019	07/01/2021	603	169,106	280.46		3,931		3,267		3,267	(664)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/04/2017	10/03/2019	198	70,058	354.51	2,415			5,307		5,307	3,067						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/15/2018	10/13/2021	1,095	284,555	259.82	9,441			19,940		19,940	11,243						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/30/2019	01/28/2022	15,845	4,108,733	259.3		170,973		299,478		299,478	128,505						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017	11/27/2019	4,133	1,140,242	275.9	43,068			68,544		68,544	60,829						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/28/2018	12/27/2021	66,302	17,070,856	257.47	751,205			1,342,562		1,342,562	726,610						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	03/21/2019	03/18/2021	1,732	486,405	280.86		12,527		23,943		23,943	11,416						003

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NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/21/2019	07/21/2022	3,602	1,072,202	297.68		36,327		25,400		25,400	(10,926)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/11/2018	10/10/2019	54,563	14,147,079	259.28	220,980			862,648		862,648	638,282						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	06/20/2019	06/01/2020	8,717	2,324,237	266.64		81,415		85,932		85,932	4,517						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/25/2019	09/21/2020			415.57		(0)											003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/05/2019	02/26/2021	3,376	897,585	265.91		15,831		43,246		43,246	27,415						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	12/02/2016	11/29/2019	46,842	12,232,296	261.14	345,693			718,403		718,403	527,638						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/21/2019	08/16/2022	5,445	1,626,870	298.8		53,263		36,608		36,608	(16,654)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/25/2018	07/21/2020	67	17,602	262.01	544			1,008		1,008	665						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	11/14/2018	11/13/2020	8,362	2,991,085	357.68	81,785			203,629		203,629	100,686						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/22/2018	03/19/2021	65,561	23,504,106	358.51	904,080			1,582,666		1,582,666	757,897						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	10/15/2018	10/13/2021	227,324	59,231,474	260.56	1,895,880			4,009,156		4,009,156	2,278,128						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/30/2019	07/23/2021	2,152	608,953	282.96		12,826		9,923		9,923	(2,903)						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	07/18/2018	07/17/2020	7,355	2,722,486	370.17	64,501			99,719		99,719	56,888						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	05/20/2019	05/05/2020			282.78		(0)											003
JP Morgan Mozaic II USD Index Call Option	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		89,374		89,374	31,538						003
JP Morgan Mozaic II USD Index Call Option	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		550,619		550,619	172,767						003
JP Morgan Mozaic II USD Index Call Option	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			752,082		752,082	406,251						003
NYSE Zebra Edge Index Call Option	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			71,572		71,572	58,593						003
Rainbow Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	Credit Suisse Intl	E58DKGMJYYYJLN8C3868	08/16/2019	08/14/2020	########	51,452,523	2847.6		2,741,905		3,392,092		3,392,092	650,187						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/06/2019	07/22/2021	2,810	831,216	295.82		18,921		17,448		17,448	(1,473)						003
Morgan Stanley 3D Index Call Option	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
JP Morgan Mozaic II USD Index Call Option	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			1,823		1,823	897						003

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JP Morgan Mozaic II USD Index Call Option	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			164,320		164,320	84,893						003
JP Morgan Mozaic II USD Index Call Option	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			695,221		695,221	314,257						003
JP Morgan Mozaic II USD Index Call Option	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			775,471		775,471	394,268						003
JP Morgan Mozaic USD Index Call Option	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		172,981		172,981	107,321						003
JP Morgan Mozaic II USD Index Call Option	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			303,775		303,775	166,241						003
JP Morgan Mozaic II USD Index Call Option	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		367,361		367,361	62,225						003
JP Morgan Mozaic II USD Index Call Option	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			2,524,733		2,524,733	1,274,452						003
JP Morgan Mozaic USD Index Call Option	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			69,073		69,073	48,377						003
JP Morgan Mozaic USD Index Call Option	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			126,757		126,757	65,106						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/08/2019	08/07/2020	6,765	1,850,370	273.53		40,656		37,457		37,457	(3,199)						003
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/27/2019	08/19/2022	29,916	8,513,270	284.57		245,612		173,403		173,403	(72,209)						003
NYSE Zebra Edge Index Call Option	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			7,321		7,321	5,887						003
JP Morgan Mozaic II USD Index Call Option	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			432,138		432,138	217,423						003
JP Morgan Mozaic II USD Index Call Option	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		29,297		29,297	9,117						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/04/2019	08/08/2022	440	168,534	383.24		7,230		5,073		5,073	(2,157)						003
NYSE Zebra Edge Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/19/2019	02/08/2022	18,903	5,200,766	275.13		404,484		362,984		362,984	(41,499)						003
JP Morgan Mozaic USD Index Call Option	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		349,399		349,399	189,093						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	08/27/2019	08/23/2021	4,725	1,825,695	386.41		47,862		37,839		37,839	(10,023)						003
JP Morgan Mozaic II USD Index Call Option	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			1,095,096		1,095,096	604,353						003
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge - Fixed Indexed Annuity	#N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	03/26/2019	03/13/2020	22,471	8,273,428	368.19		242,457		309,636		309,636	67,179						003

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0089999999. Total-Purchased Options-Hedging Other-Call Options and Warrants											457,630,468	288,583,204	0	1,109,298,597	XX	1,109,298,597	487,529,804	0	0	0	0	XXX	XXX
0149999999. Total-Purchased Options-Hedging Other											457,630,468	288,583,204	0	1,109,298,597	XX	1,109,298,597	487,529,804	0	0	0	0	XXX	XXX
0369999999. Total-Purchased Options-Call Options and Warrants											457,630,468	288,583,204	0	1,109,298,597	XX	1,109,298,597	487,529,804	0	0	0	0	XXX	XXX
0429999999. Total-Purchased Options											457,630,468	288,583,204	0	1,109,298,597	XX	1,109,298,597	487,529,804	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																							
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G0369@AX4	D 1	Foreign Currency	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	01/28/2016	04/27/2026		28,784,000	3.3725 USD (2.93 GBP)			176,537	4,206,000		3,826,799		930,000			369,123		100 / QL
Pay Floating EUR Receive Fixed USD Currency Swap	AFS Bond -- G1591#BB7	D 1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/22/2018	06/17/2028		22,184,100	4.1975 USD (EURIBOR 6 Months)			633,878	2,565,900		5,693,159		1,022,400			327,555		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G2616#AM3	D 1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/08/2017	09/13/2027		34,782,000	3.9875 USD (1.96 EUR)			537,024	995,100		502,595		1,760,800			490,627		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- N6587*AB9	D 1	Foreign Currency	Bank of America Corp	B4TYDEB6GKMZO031MB27	05/15/2019	05/31/2031		2,242,800	4.053 USD (1.74 EUR)			18,099	63,000		102,202		63,000			38,315		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- N6587*AB9	D 1	Foreign Currency	Bank of America Corp	B4TYDEB6GKMZO031MB27	05/15/2019	05/31/2031		8,971,200	4.053 USD (1.74 EUR)			72,395	252,000		408,806		252,000			153,260		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G3076*AD8	D 1	Foreign Currency	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	06/14/2018	06/29/2030		10,503,900	5.309 USD (2.78 EUR)			207,869	694,800		1,122,312		511,200			172,224		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G3076*AD8	D 1	Foreign Currency	Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	06/14/2018	06/29/2030		10,503,900	5.309 USD (2.78 EUR)			207,869	694,800		1,122,312		511,200			172,224		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G2730#AF9	D 1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/31/2018	01/31/2029		20,496,000	4.4775 USD (2.87 GBP)			239,726	833,600		2,032,322		744,000			313,281		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		7,932,400	5.637 USD (3.11 EUR)			154,459	303,100		566,756		397,600			164,464		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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G7605#AD5	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76...	11/26/2018	12/05/2036		7,948,248	5.637 USD (3.11 EUR)			154,768	303,706		567,888		398,394			164,792		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)			235,949	414,700		127,206		823,600			216,553		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)			684,409	(1,141,555)		509,860		(456,302)			413,231		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- L8367#AE3	D 1	Foreign Currency	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	06/04/2015	06/25/2027		12,400,300	4.522 USD (2.77 EUR)			164,158	411,400		(42,814)		624,800			172,490		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)			652,702	2,040,500		3,107,891		1,627,500			703,201		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)			183,635	2,005,000		3,161,059		465,000			262,238		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)			146,908	1,604,000		2,528,847		372,000			209,790		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- L8367#AD5	D 1	Foreign Currency	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	06/04/2015	06/25/2025		12,400,300	4.407 USD (2.62 EUR)			167,347	411,400		92,509		624,800			148,541		100 / QL
Pay Fixed AUD Receive Fixed USD Currency Swap	AFS Bond -- Q4822#AA4	D 1	Foreign Currency	Bank of America Corp	B4TYDEB6GKMZO031MB27..	05/30/2019	08/28/2029		20,724,000	3.5375 USD (3.38 AUD)			4,461	474,000		468,999		474,000			326,326		100 / QL
Pay Fixed AUD Receive Fixed USD Currency Swap	AFS Bond -- Q4822#AA4	D 1	Foreign Currency	Bank of America Corp	B4TYDEB6GKMZO031MB27..	05/30/2019	08/28/2029		13,816,000	3.5375 USD (3.38 AUD)			2,974	316,000		312,666		316,000			217,551		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G2956@AP6	D 1	Foreign Currency	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97.	06/25/2015	09/23/2025		15,750,000	3.89 USD (3.43 GBP)			128,694	3,461,000		3,540,137		465,000			192,677		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)			387,026	(981,714)		89,557		(244,448)			214,037		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond --	D 1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/23/2019	12/31/2038		9,888,300	4.6095 USD (2.3 EUR)				79,200		28,695		79,200			217,012		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond --	D 1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/23/2019	12/31/2038		6,592,200	4.6095 USD (2.3 EUR)				52,800		19,130		52,800			144,675		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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond --	D 1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/23/2019	12/31/2038		2,713,789	4.6095 USD (2.3 EUR)				21,736		7,875		21,736			59,558		100 / QL
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- J0835#AM9	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	08/01/2019	08/22/2029		14,794,267	2.954 USD (0.28 JPY)			42,854	(9,582)		483,924		(9,582)			232,761		100 / QL
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- J0835#AM9	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	08/01/2019	08/22/2029		5,547,850	2.954 USD (0.28 JPY)			16,070	(3,593)		181,471		(3,593)			87,286		100 / QL
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -- J0835#AM9	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	08/01/2019	08/22/2029		29,588,534	2.954 USD (0.28 JPY)			85,707	(19,163)		967,848		(19,164)			465,523		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)			135,947	783,900		1,439,366		418,500			196,411		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G6076#AA3	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/18/2017	12/31/2042		20,000,041	4.416 USD (3.12 GBP)			215,482	1,310,930		2,002,166		707,172			482,375		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G6076#AA3	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/18/2017	12/31/2042		14,192,559	4.416 USD (3.12 GBP)			152,911	930,270		1,420,790		501,828			342,306		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G4622#AL3	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	07/21/2016	09/14/2031		17,141,800	3.4625 USD (2.54 GBP)			131,566	1,166,100		1,182,588		604,500			296,464		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)			388,305	(981,714)		338,773		(244,448)			241,061		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- 78467KB#3	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	03/08/2016	06/06/2026		48,178,000	3.66 USD (3.05 GBP)			349,421	6,395,400		6,205,938		1,581,000			622,954		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)			135,947	783,900		1,439,366		418,500			196,411		100 / QL
Pay Fixed AUD Receive Fixed USD Currency Swap	AFS Bond -- Q5623@$01	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/13/2019	07/16/2029		2,748,800	3.9005 USD (3.794 AUD)			137	49,600		31,589		48,000			43,026		100 / QL
Pay Fixed AUD Receive Fixed USD Currency Swap	AFS Bond -- Q5623@$01	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/13/2019	07/16/2029		8,246,400	3.9005 USD (3.794 AUD)			412	148,800		94,768		144,000			129,077		100 / QL
Pay Fixed AUD Receive Fixed USD Currency Swap	AFS Bond -- Q5623@$01	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/13/2019	07/16/2029		14,087,600	3.9005 USD (3.794 AUD)			704	254,200		161,895		246,000			220,506		100 / QL
Pay Fixed AUD Receive Fixed USD Currency Swap	AFS Bond -- Q5623@$01	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/13/2019	07/16/2029		4,123,200	3.9005 USD (3.794 AUD)			206	74,400		47,384		72,000			64,538		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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed 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)			276,090	1,002,600		2,556,078		837,000			437,010		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)			366,877	1,718,000		1,465,312		1,136,000			331,368		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G8279@AA6	D 1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/26/2019	09/16/2031		10,520,800	4.192 USD (2.94 GBP)			6,333	689,600		1,076,056		689,600			181,997		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)			65,268	220,500		375,132		220,500			122,076		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1591#AV4	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76...	11/01/2016	02/20/2027		10,994,400	3.2225 USD (2.52 GBP)			53,605	(65,700)		(300,981)		418,500			149,512		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)			153,666	521,000		1,099,547		465,000			161,305		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)			148,822	441,960		626,965		441,960			240,590		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)			148,822	441,960		626,965		441,960			240,590		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)			191,276	852,800		1,658,074		604,500			253,998		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		8,680,000	4.693 USD (2.47 EUR)			160,111	1,050,700		1,279,628		397,600			176,357		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)			228,730	1,501,000		1,828,040		568,000			251,939		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)			173,611	1,151,500		2,794,255		325,500			159,681		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)			50,479	85,800		27,036		170,400			47,111		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)			487,967	829,400		261,349		1,647,200			455,410		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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed 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)			603,086	6,735,750		9,244,574		1,627,500			728,042		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- L2836*AA1	D 1	Foreign Currency	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U69	12/04/2014	02/03/2024		43,347,500	3.78 USD (1.966 EUR)			656,145	5,201,000		4,847,150		1,988,000			451,935		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)			260,098	1,566,300		1,986,538		1,069,500			398,240		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)			1,035,052	1,019,336		1,493,443		709,524			492,812		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)			252,001	6,222,000		6,295,544		930,000			363,895		100 / QL
0879999999. Total-Swaps-Hedging Effective-Foreign Exchange											0	0	12,134,594	62,149,426	XX	85,135,337	0	30,989,238	0	0	15,128,313	XXX	XXX
0909999999. Total-Swaps-Hedging Effective											0	0	12,134,594	62,149,426	XX	85,135,337	0	30,989,238	0	0	15,128,313	XXX	XXX
Swaps - Hedging Other - Total Return																							
Total Return Swap: JP Morgan Mozaic USD Index	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/20/2019	10/02/2019		677,418,473	JP Morgan Mozaic USD Index				6,478,410		6,478,410	6,478,410				250,724		003
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	09/20/2019	10/02/2019		51,761,385	JP Morgan Mozaic II USD Index				(105,649)		(105,649)	(105,649)				19,158		003

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
0949999999. Total-Swaps-Hedging Other-Total Return										0	0	0	6,372,761	XX	6,372,761	6,372,761	0	0	0	269,882	XXX	XXX
0969999999. Total-Swaps-Hedging Other										0	0	0	6,372,761	XX	6,372,761	6,372,761	0	0	0	269,882	XXX	XXX
1179999999. Total-Swaps-Foreign Exchange										0	0	12,134,594	62,149,426	XX	85,135,337	0	30,989,238	0	0	15,128,313	XXX	XXX
1189999999. Total-Swaps-Total Return										0	0	0	6,372,761	XX	6,372,761	6,372,761	0	0	0	269,882	XXX	XXX
1209999999. Total-Swaps										0	0	12,134,594	68,522,187	XX	91,508,098	6,372,761	30,989,238	0	0	15,398,194	XXX	XXX
1399999999. Total-Hedging Effective										0	0	12,134,594	62,149,426	XX	85,135,337	0	30,989,238	0	0	15,128,313	XXX	XXX
1409999999. Total-Hedging Other										457,630,468	288,583,204	0	1,115,671,358	XX	1,115,671,358	493,902,565	0	0	0	269,882	XXX	XXX
1449999999. TOTAL										457,630,468	288,583,204	12,134,594	1,177,820,784	XX	1,200,806,695	493,902,565	30,989,238	0	0	15,398,194	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																					
DMZ9	12	1,627,020	DJIA E-Mini Index Future Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	12/15/2019	CBT 549300EX04Q2QBFQTQ27	09/15/2019	271.1749	269.0100	6,300					(12,989)	(12,989)	73,081	1	500
ESZ9	1,697	255,505,405	S&P 500 Mini Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	12/15/2019	CME SNZ2OJLFK8MNNCLQOF39	09/15/2019	3,011.3144	2,978.5000	1,247,295					(2,784,302)	(2,784,302)	10,334,829	1	50
ESZ9	2,210	333,024,900	S&P 500 Mini Futures	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity / Index	12/15/2019	CME SNZ2OJLFK8MNNCLQOF39	09/15/2019	3,013.8490	2,978.5000	1,624,350					(3,906,065)	(3,906,065)	13,459,029	1	50
MFSZ9	519	49,598,295	MSCI EAFE Mini Index Futures	VAGLB Hedge - Fixed Indexed Annuity	N/A	Equity / Index	12/15/2019	NYF 5493004R83R1LVX2IL36	09/15/2019	1,911.4146	1,898.4000	173,148					(337,729)	(337,729)	3,160,740	1	50
NQZ9	8	1,260,480	NASDAQ 100 E-Mini Futures	VAGLB Hedge - Indexed Universal Life	N/A	Equity / Index	12/15/2019	CME SNZ2OJLFK8MNNCLQOF39	09/15/2019	7,878.1225	7,770.5000	11,080					(17,220)	(17,220)	48,720	1	20
12829999999. Total-Long Futures-Hedging Other												3,062,173	0	0	0	0	(7,058,305)	(7,058,305)	27,076,400	XXX	XXX
1329999999. Total-Long Futures												3,062,173	0	0	0	0	(7,058,305)	(7,058,305)	27,076,400	XXX	XXX
1409999999. Total-Hedging Other												3,062,173	0	0	0	0	(7,058,305)	(7,058,305)	27,076,400	XXX	XXX
1449999999. TOTAL												3,062,173	0	0	0	0	(7,058,305)	(7,058,305)	27,076,400	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	11,541,928	27,076,400
Total Net Cash Deposits	15,534,472	11,541,928	27,076,400

(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	27,076,400		27,076,400	3,062,173		3,062,173	27,076,400	27,076,400
NAIC 1 Designation												
Bank of America Corp	B4TYDEB6GKMZO031MB27	Y	Y	2,884,000	2,846,896		0	3,189,201		305,201	857,528	820,424
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	22,893,000	14,674,586		0	22,887,464		0	2,933,104	0
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y	7,505,000	5,180,320		0	7,424,415		0	1,764,619	0
Citibank NA	E57ODZWZ7FF32TWEFA76	Y	Y	22,102,000	19,507,741	(1,239,594)	0	22,629,442	(300,981)	226,461	5,454,596	1,620,744
Credit Suisse Intl	E58DKGMJYYYJLN8C3868.	Y	Y	28,923,000	29,959,576		1,036,576	29,959,576		1,036,576		0
Goldman Sachs Group	FOR8UP27PHTHYVLBNG30	Y	Y	21,829,000	22,644,488		815,488	22,644,488		815,488		0
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Y	Y		822,800		822,800	92,509	(42,814)	49,695	321,032	321,032
JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	Y	Y	974,499,000	944,842,871	(105,649)	0	944,542,808	(105,649)	0	831,681	0
Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U69	Y	Y	4,740,000	5,201,000		461,000	4,847,150		107,150	451,935	451,935
Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653.	Y	Y	2,176,000	2,306,046		130,046	2,306,046		130,046		0
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y	18,830,000	18,515,307		0	19,071,275		241,275	428,297	113,604
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y	103,097,000	104,319,401		1,222,401	104,319,401		1,222,401		0
Wells Fargo & Co	KB1H1DSPRFMYMCUFXT09	Y	Y	1,975,000	1,886,621		0	1,886,621		0		0
0299999999. Total NAIC 1 Designation				1,211,453,000	1,172,707,654	(1,345,243)	4,488,311	1,185,800,396	(449,444)	4,134,293	13,042,792	3,327,739
NAIC 2 Designation												
Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	Y	Y	15,290,000	8,421,800	(1,963,427)	0	15,455,744		165,744	2,355,402	0
0399999999. Total NAIC 2 Designation				15,290,000	8,421,800	(1,963,427)	0	15,455,744	0	165,744	2,355,402	0
0999999999. Gross Totals				1,226,743,000	1,208,205,854	(3,308,670)	31,564,711	1,204,318,312	(449,444)	7,362,209	42,474,594	30,404,139
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					1,208,205,854	(3,308,670)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Bank of America Corp - CBT 549300EX04Q2QBFQTQ27	Cash		Cash	73,081		73,081		I
Bank of America Corp - CME SNZ2OJLFK8MNNCLQOF39	Cash		Cash	23,842,579		23,842,579		I
Bank of America Corp - NYF 5493004R83R1LVX2IL36	Cash		Cash	3,160,740		3,160,740		I
HSBC - OTC 1IE8VN30JCEQV1H4R804	Cash		Cash	45,000		45,000		V
0199999999. Totals				27,121,400	0	27,121,400	XXX	XXX
Collateral Pledged to Reporting Entity								
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27	Cash		Cash	2,884,000		XXX		V
Barclays Bank PLC - OTC G5GSEF7VJP5I7OUK5573	Cash		Cash	22,893,000		XXX		V
BNP Paribas - OTC R0MUWSFPU8MPRO8K5P83	Cash		Cash	7,505,000		XXX		V
Citibank NA - OTC E57ODZWZ7FF32TWEFA76	Cash		Cash	22,102,000		XXX		V
Credit Suisse Intl - OTC E58DKGMJYYYJLN8C3868	Cash		Cash	28,923,000		XXX		V
Goldman Sachs Group - OTC FOR8UP27PHTHYVLBNG30	Cash		Cash	21,829,000		XXX		V
JPMorgan Chase & Co - OTC 7H6GLXDRUGQFU57RNE97	Cash		Cash	974,499,000		XXX		V
Merrill Lynch Capital Services - OTC GDWTXX036O1TB7DW3U69	Cash		Cash	4,740,000		XXX		V
Morgan Stanley & Co Intl Ltd - OTC 4PQUHN3JPFGFNF3BB653	Cash		Cash	2,176,000		XXX		V
Royal Bank of Scotland - OTC RR3QWICWWIPCS8A4S074	Cash		Cash	15,290,000		XXX		V
Societe Generale - OTC O2RNE8IBXP4R0TD8PU41	Cash		Cash	18,830,000		XXX		V
UBS AG - OTC BFM8T61CT2L1QCEMIK50	Cash		Cash	103,097,000		XXX		V
Wells Fargo - OTC KB1H1DSPRFMYMCUFXT09	Cash		Cash	1,975,000		XXX		V
0299999999. Totals				1,226,743,000	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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY			47,541,036	47,541,036	10/01/2019
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			47,541,036	47,541,036	XXX
9999999.	Totals			47,541,036	47,541,036	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....(46,926,903) Book/Adjusted Carrying Value $.....(46,926,903)
2. Average balance for the year: Fair Value $.....60,561,418 Book/Adjusted Carrying Value $.....60,561,418
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 of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of New York Mellon	New York, NY				7,466,051	4,417,387	38,563,962	XXX
JP Morgan Chase	New York, NY				10,612,733	12,795,268	31,026,617	XXX
The Federal Home Loan Bank of Cincinnati	Cincinnati, OH				50,150,949	48,773	49,157	XXX
0199998. Deposits in 2 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories	XXX	XXX			87,442	146,596	183,566	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	68,317,175	17,408,024	69,823,302	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	68,317,175	17,408,024	69,823,302	XXX
0599999. Total Cash	XXX	XXX	0	0	68,317,175	17,408,024	69,823,302	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE